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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/02/2017 Foreign Exchange Future			13.37130		13.29960			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.38770		13.31580			0.0000	0.00	0	788
\$ / R On 22/02/2017 Foreign Exchange Future			13.39970		13.32780			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.40210		13.33020			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.40460		13.33260			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.41180		13.33970			0.0000	0.00	0	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.41420		13.34210			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.41660		13.34450			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.44580		13.37360			0.0000	520,500,363.80	38,711	373,566
\$ / R On 29/03/2017 Foreign Exchange Future			13.48530		13.41290			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.49020		13.41780			0.0000	256,313.80	19	4,159
\$ / R On 11/04/2017 Foreign Exchange Future			13.51740		13.44510			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.51990		13.44760			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.52240		13.45010			0.0000	0.00	0	408
\$ / R On 18/04/2017 Foreign Exchange Future			13.53490		13.46270			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.54240		13.47030			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.55240		13.48030			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.55990		13.48790			0.0000	0.00	0	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.57490		13.50290			0.0000	0.00	0	0
\$ / R On 26/05/2017 Foreign Exchange Future			13.62960		13.55780			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.68930		13.61750			0.0000	10,294,353.60	752	201,187

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Future			13.71170		13.63990			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.71660		13.64490			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.74650		13.67470			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.76880		13.69710			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.77880		13.70710			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.78380		13.71200			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.79370		13.72200			0.0000	0.00	0	500
\$ / R	On	29/08/2017	Foreign Exchange Future			13.86600		13.79430			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.91590		13.84410			0.0000	2,156,964.50	155	12,755
\$ / R	On	27/09/2017	Foreign Exchange Future			13.93830		13.86660			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.00320		13.93140			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.01320		13.94140			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.09290		14.02060			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.14280		14.06990			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.15280		14.07980			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.36920		14.30310			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.59520		14.54730			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>533,207,995.70</b>	<b>39,637</b>	<b>621,047</b>
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			16.62260	17.632	24.23	0.1090	0.00	0	20,000
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			517.02260	446.332	24.23	0.8910	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			3.74590	1.304	26.64	0.0066	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,717.94590	1,643.604	26.64	0.9934	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			75.21240	77.511	17.70	0.3013	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			369.41240	299.811	17.70	0.6987	0.00	0	50,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			12.41290	6.943	21.30	0.0358	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			1,016.61290	939.243	21.30	0.9642	0.00	0	1,500
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			50.29990	55.319	18.20	0.1981	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			572.49990	505.618	18.20	0.8019	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			107.90460	117.714	17.33	0.3545	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			377.70460	315.614	17.33	0.6455	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			85.95380	93.201	17.66	0.2951	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			445.75380	381.101	17.66	0.7049	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			49.46510	52.856	18.43	0.1849	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			619.26510	550.756	18.43	0.8151	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			218.21740	244.303	16.43	0.5923	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			188.01740	142.203	16.43	0.4077	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			151.60190	166.786	16.81	0.4599	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			281.40190	224.686	16.81	0.5401	0.00	0	36,000
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			144.79910	158.626	17.01	0.4330	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			312.19910	254.026	17.01	0.5670	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			4.41070	2.592	24.31	0.0107	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,871.81070	1,797.992	24.31	0.9893	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			94.66110	100.761	17.58	0.2904	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			494.96110	428.961	17.58	0.7096	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			33.55020	32.319	19.13	0.1086	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	28/02/2017	Foreign Exchange Option	14.23	Put		921.45020	848.119	19.13	0.8914	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		48.18320	49.417	18.87	0.1527	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		803.68320	732.817	18.87	0.8473	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,184.21560	1,254.752	17.14	0.9684	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		10.61560	8.952	17.14	0.0316	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		901.58970	968.076	16.40	0.9281	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		27.98970	22.276	16.40	0.0719	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		682.87330	740.828	15.78	0.8668	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		59.27330	45.028	15.78	0.1332	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		476.64110	519.975	15.97	0.7454	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		133.04110	104.175	15.97	0.2546	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		470.05940	512.889	15.98	0.7402	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		136.45940	107.089	15.98	0.2598	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		401.46240	438.681	16.13	0.6810	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		177.86240	142.881	16.13	0.3190	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		372.60940	407.268	16.20	0.6528	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		199.00940	161.468	16.20	0.3472	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		496.72480	541.561	15.93	0.7606	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		123.12480	95.760	15.93	0.2394	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		339.91330	371.533	16.28	0.6184	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		226.31330	185.733	16.28	0.3816	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		233.77620	251.560	16.69	0.4793	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		360.17620	305.760	16.69	0.5207	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		431.77430	471.554	16.06	0.7084	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		158.17430	125.754	16.06	0.2916	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		169.97560	181.129	17.34	0.3737	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		496.37560	435.329	17.34	0.6263	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		156.76140	166.568	17.50	0.3499	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		533.16140	470.768	17.50	0.6501	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		345.21550	377.339	16.26	0.6242	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		221.61550	181.539	16.26	0.3758	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call		105.87050	110.714	18.28	0.2506	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put		722.27050	654.914	18.28	0.7494	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call		104.14330	108.830	18.31	0.2470	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put		730.54330	663.030	18.31	0.7530	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call		184.22230	196.846	17.18	0.3987	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put		460.62230	401.046	17.18	0.6013	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call		72.71220	75.343	18.95	0.1807	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put		909.11220	839.543	18.95	0.8193	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		62.28120	64.155	19.21	0.1572	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		988.68120	918.355	19.21	0.8428	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call		122.73000	129.162	17.99	0.2848	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put		649.13000	583.362	17.99	0.7152	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call		48.93790	49.936	19.61	0.1262	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put		1,115.33790	1,044.136	19.61	0.8738	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call		44.13830	44.853	19.78	0.1147	0.00	0	23,750

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	14.50	Put			1,170.53830	1,099.053	19.78	0.8853	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			87.81100	91.624	18.63	0.2135	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			814.21100	745.824	18.63	0.7865	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			35.92350	36.202	20.12	0.0947	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,282.32350	1,210.401	20.12	0.9053	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			34.12590	34.318	20.21	0.0902	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,310.52590	1,238.518	20.21	0.9098	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			52.42740	53.643	19.49	0.1344	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,078.82740	1,007.843	19.49	0.8656	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			21.00730	21.140	20.84	0.0583	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,557.40730	1,485.340	20.84	0.9417	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			19.08970	19.132	20.93	0.0533	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,605.48970	1,533.332	20.93	0.9467	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			43.38570	44.058	19.81	0.1129	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,179.78570	1,108.258	19.81	0.8871	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			14.59040	14.452	21.19	0.0413	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,740.99040	1,668.652	21.19	0.9587	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			11.36090	11.126	21.43	0.0326	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,867.76090	1,795.326	21.43	0.9674	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			22.24760	22.441	20.78	0.0615	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,528.64760	1,456.641	20.78	0.9385	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			9.01730	8.736	21.65	0.0261	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,985.41730	1,912.936	21.65	0.9739	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			8.84550	8.562	21.67	0.0256	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,995.24550	1,922.762	21.67	0.9744	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			17.68030	17.661	21.01	0.0496	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,644.08030	1,571.861	21.01	0.9504	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			6.75780	6.457	21.93	0.0197	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,133.15780	2,060.657	21.93	0.9803	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			4.60700	4.319	22.30	0.0136	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,331.00700	2,258.519	22.30	0.9864	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			9.19270	8.914	21.64	0.0266	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,975.59270	1,903.114	21.64	0.9734	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			3.80760	3.535	22.49	0.0112	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,430.20760	2,357.735	22.49	0.9888	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			2.60780	2.374	22.86	0.0077	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,629.00780	2,556.574	22.86	0.9923	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			7.02250	6.722	21.90	0.0205	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,113.42250	2,040.922	21.90	0.9795	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			2.36060	1.684	25.37	0.0051	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,128.76060	3,055.884	25.37	0.9949	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			2.30380	1.659	26.97	0.0048	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,378.70380	3,305.859	26.97	0.9952	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			4.26850	3.986	22.38	0.0126	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,370.66850	2,298.186	22.38	0.9874	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			2.28100	1.680	30.54	0.0044	0.00	0	46,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,938.68100	3,865.880	30.54	0.9956	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.29670	0.279	31.75	0.0008	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,056.69670	4,984.479	31.75	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			2.47240	1.745	23.59	0.0057	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,848.87240	2,775.945	23.59	0.9943	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.09390	0.086	31.75	0.0003	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,626.49390	5,554.286	31.75	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.04250	0.038	31.75	0.0001	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,006.44250	5,934.238	31.75	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			2.27820	1.657	28.56	0.0046	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,628.67820	3,555.857	28.56	0.9954	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00070	0.001	31.75	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,866.40070	7,794.201	31.75	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00040	0.000	31.75	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,046.40040	7,974.200	31.75	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.29090	0.274	31.75	0.0008	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,066.69090	4,994.474	31.75	0.9992	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			309.18030	329.571	16.75	0.5055	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			396.28030	344.271	16.75	0.4945	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			19.18270	19.602	21.02	0.0461	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,046.28270	1,974.302	21.02	0.9539	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			75.93400	78.271	19.85	0.1525	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,278.13400	1,208.071	19.85	0.8475	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			222.72420	233.192	17.90	0.3545	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			717.62420	655.792	17.90	0.6455	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			309.15880	326.308	17.15	0.4577	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			521.55880	466.408	17.15	0.5423	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			270.51970	284.612	17.47	0.4123	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			602.91970	544.712	17.47	0.5877	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			223.66830	234.081	17.91	0.3533	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			726.06830	664.181	17.91	0.6467	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			6.54670	6.202	24.06	0.0133	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,578.94670	3,506.302	24.06	0.9867	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			230.20980	240.949	17.90	0.3589	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			720.10980	658.549	17.90	0.6411	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			151.88790	157.351	18.94	0.2446	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,079.18790	1,012.451	18.94	0.7554	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			175.41600	181.890	18.76	0.2708	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,015.11600	949.490	18.76	0.7292	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			87.14270	89.573	20.44	0.1425	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,666.84270	1,597.173	20.44	0.8575	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			45.85080	46.672	21.68	0.0790	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,255.55080	2,184.272	21.68	0.9210	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			15.30930	15.608	23.00	0.0291	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,205.00930	3,133.208	23.00	0.9709	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			420.31490	443.875	16.73	0.5354	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	25/04/2017	Foreign Exchange Option	13.50	Put			440.01490	391.475	16.73	0.4646	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			311.84110	326.560	17.42	0.4268	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			631.54110	574.159	17.42	0.5732	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			230.75200	239.846	18.17	0.3337	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			850.45200	787.446	18.17	0.6663	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			212.33660	219.605	18.48	0.3049	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			954.43660	889.705	18.48	0.6951	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			395.64160	414.367	17.01	0.4901	0.00	0	1,500
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			542.74160	489.467	17.01	0.5099	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			73.23130	74.918	21.80	0.1019	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,485.43130	2,415.318	21.80	0.8981	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			540.44100	567.363	16.91	0.5595	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			482.64100	437.763	16.91	0.4405	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			434.22480	451.485	17.82	0.4385	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			816.72480	762.185	17.82	0.5615	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			400.90060	416.287	18.04	0.4116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			893.40060	836.987	18.04	0.5884	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			381.06790	395.336	18.17	0.3951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			180.70960	160.270	15.94	0.2062	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			274.89690	245.357	16.15	0.2814	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			491.28460	511.739	17.49	0.4824	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			703.78460	652.439	17.49	0.5176	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			27.46370	29.541	25.17	0.0375	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,559.96370	4,490.240	25.17	0.9625	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,088.20960	1,139.570	15.94	0.7938	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,049.82860	4,979.388	25.17	0.9750	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			6.25990	6.785	25.17	0.0101	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,098.75990	6,027.484	25.17	0.9899	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			87.09540	89.035	21.88	0.1081	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,729.59540	2,659.735	21.88	0.8919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			892.39690	934.657	16.15	0.7186	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,178.97650	3,107.878	22.81	0.9175	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			30.06360	32.320	25.17	0.0406	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,462.56360	4,393.020	25.17	0.9594	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			103.97330	106.536	21.46	0.1273	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,486.47330	2,417.236	21.46	0.8727	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			17.32860	18.688	25.17	0.0250	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,579.57780	2,510.080	21.62	0.8805	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			90.69510	92.764	21.78	0.1122	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,673.19510	2,603.464	21.78	0.8878	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			121.17450	124.410	21.11	0.1464	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,283.67450	2,215.110	21.11	0.8536	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			66.47650	67.178	22.81	0.0825	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,347.87890	2,279.082	21.22	0.8600	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			114.57590	117.549	21.23	0.1391	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,357.07590	2,288.249	21.23	0.8609	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	15.51	Call		146.75420	151.041	20.67	0.1740	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,039.25420	1,971.741	20.67	0.8260	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		97.07780	99.380	21.62	0.1195	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,048.20680	1,980.649	20.69	0.8271	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		144.66970	148.867	20.70	0.1718	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,057.16970	1,989.567	20.70	0.8282	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		229.93720	236.802	19.60	0.2574	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,502.43720	1,437.502	19.60	0.7426	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		115.37890	118.382	21.22	0.1400	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,941.32830	1,874.327	20.49	0.8133	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		147.80980	152.140	20.65	0.1751	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,030.30980	1,962.840	20.65	0.8249	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		359.63800	372.697	18.33	0.3768	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,002.13800	943.397	18.33	0.6232	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		145.70680	149.949	20.69	0.1729	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,054.43250	994.683	18.47	0.6386	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		302.69530	312.753	18.81	0.3263	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,185.19530	1,123.453	18.81	0.6737	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		395.12860	410.187	18.08	0.4068	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		907.62860	850.887	18.08	0.5932	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		158.82830	163.627	20.49	0.1867	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		943.56790	886.036	18.17	0.6049	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		367.52390	381.027	18.27	0.3836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		980.02390	921.727	18.27	0.6164	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		477.22060	496.895	17.57	0.4719	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		729.72060	677.595	17.57	0.5281	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		341.93250	353.983	18.47	0.3614	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		656.77860	686.623	16.98	0.5792	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		516.87860	474.923	16.98	0.4208	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		100.35440	103.007	21.76	0.1192	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,700.45440	2,631.307	21.76	0.8808	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		577.73010	602.252	17.30	0.5261	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		632.83010	585.652	17.30	0.4739	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		523.08370	543.500	17.73	0.4726	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		798.38370	747.000	17.73	0.5274	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		50.36600	54.661	25.08	0.0599	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,355.66600	4,288.161	25.08	0.9401	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		375.47240	387.436	18.82	0.3526	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,238.37240	1,178.636	18.82	0.6474	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		899.21760	938.424	16.55	0.6691	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		392.11760	359.624	16.55	0.3309	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		452.33220	467.976	18.32	0.4069	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,045.23220	989.176	18.32	0.5931	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		753.45060	784.990	17.00	0.5937	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		541.45060	501.190	17.00	0.4063	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		121.22630	123.031	21.87	0.1274	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,939.22630	2,869.231	21.87	0.8726	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			668.64940	695.402	17.32	0.5417	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			666.64940	621.702	17.32	0.4583	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			146.79440	150.544	22.19	0.1383	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,192.49440	3,124.543	22.19	0.8617	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			858.19280	891.116	16.99	0.6080	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			563.89280	525.116	16.99	0.3920	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			802.28970	829.437	17.33	0.5600	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			718.18970	673.537	17.33	0.4400	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			552.98250	568.267	18.40	0.4212	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,178.88250	1,122.367	18.40	0.5788	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			0.00000	952.338	16.95	0.6160	3,504,604.58	3,680	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			525.15820	487.967	16.80	0.3621	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			119.17110	120.124	24.19	0.1032	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,275.07110	4,204.223	24.19	0.8968	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,361.12740	1,410.514	16.17	0.7746	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			267.02740	244.614	16.17	0.2254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,670.48270	3,599.845	22.94	0.8737	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			144.10940	145.265	22.96	0.1259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,680.00940	3,609.365	22.96	0.8741	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,195.66240	1,240.115	16.36	0.7242	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			351.56240	324.215	16.36	0.2758	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			969.25820	1,003.867	16.80	0.6379	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,132.21530	3,061.996	21.81	0.8455	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			164.02470	165.427	22.20	0.1437	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,319.92470	3,249.527	22.20	0.8563	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.29	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,155.90000	986,084.100	24.29	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			144.58270	145.745	22.94	0.1263	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,339.99810	1,280.593	18.75	0.6160	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.00000	260.009	20.68	0.2176	1,913,665.50	7,360	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			0.00000	2,344.109	20.68	0.7824	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			143.63860	144.791	22.98	0.1255	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,689.53860	3,618.891	22.98	0.8745	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			176.31530	177.896	21.81	0.1545	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,005.87190	953.056	18.02	0.5329	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			597.88650	615.337	18.18	0.4483	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,073.78650	1,019.437	18.18	0.5517	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			162.29530	163.675	22.26	0.1421	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,348.19530	3,277.775	22.26	0.8579	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			494.09810	506.493	18.75	0.3840	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			0.00000	536.438	16.95	0.3840	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			806.53040	833.876	17.32	0.5621	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			712.43040	667.976	17.32	0.4379	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			209.31600	213.313	21.21	0.1826	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,765.21600	2,697.413	21.21	0.8174	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	18/09/2017	Foreign Exchange Option	14.22	Call			629.97190	648.956	18.02	0.4671	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			947.92190	980.404	16.95	0.6193	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			581.32190	542.104	16.95	0.3807	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			169.17210	170.439	22.40	0.1439	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,432.57210	3,362.139	22.40	0.8561	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			549.65690	561.828	18.80	0.3918	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,428.25690	1,368.628	18.80	0.6082	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,037.94280	1,070.254	16.91	0.6299	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			596.54280	557.053	16.91	0.3701	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			188.24720	190.594	22.69	0.1485	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,696.84720	3,627.394	22.69	0.8515	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			213.94930	214.405	22.89	0.1549	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,933.34930	3,861.505	22.89	0.8451	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,130.97910	1,162.760	16.85	0.6404	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			610.37910	569.860	16.85	0.3596	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,334.37950	1,374.649	16.59	0.6949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			494.47950	461.849	16.59	0.3051	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			221.74750	220.498	23.22	0.1525	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,211.84750	4,137.698	23.22	0.8475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			271.21610	270.904	21.91	0.1880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,491.31610	3,418.104	21.91	0.8120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,184.09300	2,240.200	14.63	0.8992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			114.19300	97.400	14.63	0.1008	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			269.69950	269.354	21.95	0.1869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,509.79950	3,436.554	21.95	0.8131	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			280.63510	280.523	21.71	0.1946	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,380.73510	3,307.723	21.71	0.8054	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,265.18240	1,303.314	16.68	0.6736	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			545.28240	510.514	16.68	0.3264	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			275.07750	274.845	21.83	0.1907	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,445.17750	3,372.045	21.83	0.8093	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			344.88900	349.055	20.87	0.2377	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,824.98900	2,756.255	20.87	0.7623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			270.45600	270.127	21.93	0.1875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,500.55600	3,427.327	21.93	0.8125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			283.89360	283.853	21.64	0.1969	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,343.99360	3,271.053	21.64	0.8031	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			769.41950	786.678	18.24	0.4702	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,229.51950	1,173.878	18.24	0.5298	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			278.23040	278.066	21.76	0.1929	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,408.33040	3,335.266	21.76	0.8071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			388.17920	393.398	20.50	0.2641	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,558.27920	2,490.598	20.50	0.7359	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			902.89140	925.300	17.74	0.5316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			982.99140	932.500	17.74	0.4684	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			311.94560	315.350	21.20	0.2172	0.00	0	22,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,062.04560	2,992.550	21.20	0.7828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			779.13940	796.774	18.20	0.4749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,209.23940	1,153.974	18.20	0.5251	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,249.30030	1,285.930	16.70	0.6682	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			559.40030	523.130	16.70	0.3318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			426.27380	432.468	20.21	0.2866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,356.37380	2,289.668	20.21	0.7134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			961.95910	986.141	17.53	0.5571	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			892.05910	843.341	17.53	0.4429	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			926.12490	949.154	17.65	0.5417	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			946.22490	896.354	17.65	0.4583	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			891.50230	913.480	17.78	0.5266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,001.60230	950.680	17.78	0.4734	0.00	0	16,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,199.60160	1,231.932	16.83	0.6476	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			619.80160	579.132	16.83	0.3524	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			229.62240	228.396	23.14	0.1566	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,169.82240	4,095.596	23.14	0.8434	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			395.92290	396.978	21.86	0.2298	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,592.82290	3,527.778	21.86	0.7702	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			394.99290	396.037	21.88	0.2292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,601.89290	3,536.837	21.88	0.7708	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			396.85680	397.917	21.85	0.2303	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,583.75680	3,518.717	21.85	0.7697	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			533.08170	529.760	21.83	0.2651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,675.78170	3,624.560	21.83	0.7349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			532.01080	528.688	21.84	0.2646	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,684.71080	3,633.488	21.84	0.7354	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			530.94380	527.615	21.86	0.2641	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,693.64380	3,642.415	21.86	0.7359	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,670.42190	1,687.228	17.49	0.6678	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			763.12190	732.028	17.49	0.3322	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>5,418,270.08</b>	<b>11,040</b>	<b>1,636,040</b>
<b>Total \$ / R</b>												<b>538,626,265.78</b>	<b>50,677</b>	<b>2,257,087</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.44580		13.37360			0.0000	107,566.40	8	479
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.68930		13.61750			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.91590		13.84410			0.0000	0.00	0	1
<b>Total \$ / R MAXI Future</b>												<b>107,566.40</b>	<b>8</b>	<b>523</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			227.86870	165.704	28.50	0.0046	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			361,867.86870	354,585.704	28.50	0.9954	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			227.81860	165.737	28.56	0.0046	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			362,867.81860	355,585.736	28.56	0.9954	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			227.77250	165.767	28.63	0.0046	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			363,867.77250	356,585.767	28.63	0.9954	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 MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			8,139.47400	8,263.432	22.06	0.1009	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			283,389.47400	276,333.432	22.06	0.8991	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			8,092.47850	8,207.967	22.08	0.1003	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			284,342.47850	277,277.967	22.08	0.8997	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			8,045.69170	8,152.931	22.09	0.0997	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			285,295.69170	278,222.931	22.09	0.9003	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			39,499.32160	40,329.953	19.49	0.3171	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			169,089.32160	162,739.953	19.49	0.6829	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			39,306.84640	40,130.137	19.51	0.3158	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			169,896.84640	163,540.137	19.51	0.6842	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			39,115.48090	39,931.095	19.53	0.3145	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			170,705.48090	164,341.095	19.53	0.6855	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>107,566.40</b>	<b>8</b>	<b>523</b>
£ / R	On 28/02/2017	Foreign Exchange Future			16.70220		16.64990			0.0000	0.00	0	48	
£ / R	On 13/03/2017	Foreign Exchange Future			16.74690		16.69500			0.0000	6,095,871.60	364	48,725	
£ / R	On 31/03/2017	Foreign Exchange Future			16.81120		16.75940			0.0000	0.00	0	162	
£ / R	On 13/04/2017	Foreign Exchange Future			16.85740		16.80550			0.0000	269,718.40	16	61	
£ / R	On 25/04/2017	Foreign Exchange Future			16.89910		16.84740			0.0000	0.00	0	73	
£ / R	On 28/04/2017	Foreign Exchange Future			16.90950		16.85800			0.0000	0.00	0	79	
£ / R	On 19/06/2017	Foreign Exchange Future			17.09160		17.04180			0.0000	683,664.00	40	22,270	
£ / R	On 18/09/2017	Foreign Exchange Future			17.41790		17.36680			0.0000	348,358.00	20	462	
£ / R	On 18/12/2017	Foreign Exchange Future			17.75170		17.70000			0.0000	301,778.90	17	5,738	
<b>Total £ / R Future</b>												<b>7,699,390.90</b>	<b>457</b>	<b>77,618</b>
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Call			66.21180	61.823	24.07	0.1286	0.00	0	0	
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Put			1,306.31180	1,249.623	24.07	0.8714	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Call			321.73520	324.168	21.07	0.4218	0.00	0	500	
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Put			626.73520	577.268	21.07	0.5782	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Call			60.04070	55.929	24.14	0.0977	0.00	0	1,200	
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Put			1,865.04070	1,809.029	24.14	0.9023	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Call			34.61470	31.395	25.26	0.0577	0.00	0	600	
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Put			2,339.61470	2,284.495	25.26	0.9423	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Call			0.53200	0.474	35.71	0.0010	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Put			7,055.53200	7,003.574	35.71	0.9990	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Call			0.52490	0.468	35.71	0.0009	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Put			7,065.52490	7,013.568	35.71	0.9991	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Call			8.37050	7.055	31.96	0.0126	0.00	0	1,200	
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Put			4,313.37050	4,260.155	31.96	0.9874	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Call			0.53920	0.481	35.71	0.0010	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Put			7,045.53920	6,993.581	35.71	0.9990	0.00	0	0	
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Put			1,575.10870	1,519.434	22.71	0.8054	0.00	0	0	
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Call			154.50870	150.634	22.71	0.1946	0.00	0	0	
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Call			500.23100	504.915	20.43	0.4706	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	13/04/2017	Foreign Exchange Option	17.03	Put			724.73100	677.515	20.43	0.5294	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			6.29800	5.687	30.31	0.0076	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,138.89800	7,086.587	30.31	0.9924	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			594.70530	602.006	20.29	0.4968	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			736.70530	692.506	20.29	0.5032	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			9.99850	9.791	24.21	0.0119	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,008.19850	6,958.191	24.21	0.9881	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			10.16200	9.953	24.21	0.0121	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,988.36200	6,938.353	24.21	0.9879	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			10.07990	9.871	24.21	0.0120	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,998.27990	6,948.271	24.21	0.9880	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			808.13090	816.544	19.66	0.4443	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,451.33090	1,408.644	19.66	0.5557	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			814.63980	823.206	19.64	0.4470	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,437.83980	1,395.306	19.64	0.5530	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			811.37620	819.871	19.65	0.4457	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,444.57620	1,401.971	19.65	0.5543	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			117.55370	119.230	24.03	0.0734	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,577.55370	7,527.529	24.03	0.9266	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			118.48390	120.174	24.03	0.0739	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,558.48390	7,508.474	24.03	0.9261	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			118.01790	119.701	24.03	0.0737	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,568.01790	7,518.001	24.03	0.9263	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>7,699,390.90</b>	<b>457</b>	<b>81,118</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11972		0.11874			0.0000	0.00	0	195
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12243		0.12144			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12502		0.12403			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,956</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			13.40040	13.699	27.29	0.0352	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,138.90040	2,041.299	27.29	0.9648	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1.42080	1.332	27.29	0.0043	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,126.92080	3,028.932	27.29	0.9957	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.10760	0.089	27.29	0.0004	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,125.60760	4,027.689	27.29	0.9996	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			6.40350	7.292	23.55	0.0126	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,862.20350	4,764.192	23.55	0.9874	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			59.33550	66.163	23.55	0.0873	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,915.13550	2,823.063	23.55	0.9127	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			20.35190	22.952	23.55	0.0350	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,876.15190	3,779.852	23.55	0.9650	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			187.05120	207.779	23.27	0.1819	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,783.95120	2,705.279	23.27	0.8181	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	18/09/2017	Foreign Exchange Option	0.16	Call			92.36640	104.414	23.27	0.1035	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,689.26640	3,601.913	23.27	0.8965	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			43.57550	50.156	23.27	0.0554	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,640.47550	4,547.656	23.27	0.9446	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>3,956</b>
€ / R	On	06/02/2017	Foreign Exchange Future			14.34250		14.30740			0.0000	5,005,532.50	349	0
€ / R	On	20/02/2017	Foreign Exchange Future			14.37880		14.31300			0.0000	5,018,201.20	349	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.39120		14.35570			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.40380		14.36810			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.44670		14.41130			0.0000	164,302,319.10	11,373	75,707
€ / R	On	15/03/2017	Foreign Exchange Future			14.45360		14.41820			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.50900		14.47360			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.55370		14.51790			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.77860		14.74410			0.0000	0.00	0	79,698
€ / R	On	18/09/2017	Foreign Exchange Future			15.09460		15.06100			0.0000	1,509,460.00	100	1,452
€ / R	On	18/12/2017	Foreign Exchange Future			15.42060		15.38700			0.0000	0.00	0	154
<b>Total € / R Future</b>												<b>175,835,512.80</b>	<b>12,171</b>	<b>159,448</b>
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Call			20.25670	0.000	20.98	0.0000	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Put			232.85670	177.500	20.98	1.0000	0.00	0	0
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Call			0.00000	208.763	15.36	0.5692	0.00	0	0
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Put			0.00000	139.963	15.36	0.4308	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			7.49640	5.909	20.51	0.0243	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,411.79640	1,374.709	20.51	0.9757	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			39.51050	35.455	17.54	0.1186	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			841.41050	801.655	17.54	0.8814	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			539.99900	502.685	16.21	0.6759	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			2.97530	2.215	22.35	0.0069	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,761.67530	2,725.515	22.35	0.9931	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			2.60710	1.931	31.29	0.0045	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,281.30710	4,245.231	31.29	0.9955	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			2.60940	1.934	31.35	0.0045	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			151.29900	149.385	16.21	0.3241	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,291.30940	4,255.234	31.35	0.9955	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			2.56680	1.938	31.41	0.0045	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,301.26680	4,265.238	31.41	0.9955	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			17.15600	15.538	19.13	0.0451	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,605.85600	1,568.839	19.13	0.9549	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			765.62360	794.415	14.75	0.8850	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			44.32360	37.715	14.75	0.1150	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			338.41430	347.326	15.07	0.5956	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			227.11430	200.626	15.07	0.4044	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			106.25760	103.096	17.00	0.2321	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	15/03/2017	Foreign Exchange Option	15.06	Put			748.05760	709.496	17.00	0.7679	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			135.60470	134.078	17.31	0.2443	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			882.00470	845.078	17.31	0.7557	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			291.79630	293.855	16.28	0.4177	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			573.89630	540.155	16.28	0.5823	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			19.88060	16.739	21.31	0.0244	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,475.78060	4,438.139	21.31	0.9756	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			194.32540	192.335	18.65	0.2142	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			288.08570	269.977	15.52	0.2943	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,710.22540	1,673.735	18.65	0.7858	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			20.19980	17.050	21.30	0.0248	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,456.09980	4,418.450	21.30	0.9752	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			20.03980	16.894	21.31	0.0246	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,465.93980	4,428.294	21.31	0.9754	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			922.18570	938.577	15.52	0.7057	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,534.75650	4,497.431	23.15	0.9059	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			116.29130	112.557	23.10	0.0946	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,515.29130	4,477.957	23.10	0.9054	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			116.02420	112.295	23.13	0.0943	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,525.02420	4,487.695	23.13	0.9057	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			115.75650	112.031	23.15	0.0941	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,142.80010	6,106.839	23.62	0.9171	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			333.48550	328.112	19.68	0.2208	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,996.48550	2,957.512	19.68	0.7792	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			332.27950	326.912	19.70	0.2201	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,005.27950	2,966.312	19.70	0.7799	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			331.07900	325.721	19.71	0.2193	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,014.07900	2,975.121	19.71	0.7807	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			119.80010	117.439	23.62	0.0829	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,680</b>
<b>Total € / R</b>												<b>175,835,512.80</b>	<b>12,171</b>	<b>161,128</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.26180		10.25750			0.0000	79,518,688.20	7,749	15,335
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.42530		10.42200			0.0000	0.00	0	113
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.57980		10.57720			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.73620		10.73320			0.0000	0.00	0	33
<b>Total AU\$ / R Future</b>												<b>79,518,688.20</b>	<b>7,749</b>	<b>15,706</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1.82140	1.488	19.89	0.0073	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,694.32140	1,689.688	19.89	0.9927	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1.78480	1.459	19.94	0.0072	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,704.28480	1,699.659	19.94	0.9928	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1.85890	1.519	19.84	0.0075	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,684.35890	1,679.719	19.84	0.9925	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,685.75440	1,680.841	16.63	0.9206	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
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			38.81180	37.175	16.60	0.0814	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,666.81180	1,661.875	16.60	0.9186	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			38.27980	36.655	16.61	0.0804	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,676.27980	1,671.355	16.61	0.9196	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			37.75440	36.141	16.63	0.0794	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,709.81210	1,704.916	16.15	0.8546	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			98.83020	96.516	16.12	0.1479	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,691.63020	1,686.716	16.12	0.8521	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			97.91550	95.612	16.14	0.1466	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,700.71550	1,695.812	16.14	0.8534	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			97.01210	94.716	16.15	0.1454	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			222.59710	219.307	15.08	0.2589	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,359.39710	1,353.107	15.08	0.7411	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			220.87950	217.593	15.09	0.2572	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,367.67950	1,361.393	15.09	0.7428	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			224.32910	221.032	15.06	0.2606	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,351.12910	1,344.832	15.06	0.7394	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>79,518,688.20</b>	<b>7,749</b>	<b>15,706</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.27390		10.26810			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.47060		10.46570			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.65640		10.65180			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			1.42460	1.144	26.10	0.0045	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,463.32460	2,457.244	26.10	0.9955	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			1.42710	1.147	26.19	0.0045	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,473.32710	2,467.247	26.19	0.9955	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			1.42960	1.150	26.28	0.0045	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,483.32960	2,477.250	26.28	0.9955	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			84.54880	83.209	17.43	0.1522	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,348.84880	1,342.609	17.43	0.8478	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			83.51510	82.182	17.45	0.1506	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,357.81510	1,351.582	17.45	0.8494	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			82.49270	81.168	17.46	0.1490	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,366.79270	1,360.568	17.46	0.8510	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			288.30300	287.632	15.87	0.3463	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			916.50300	911.232	15.87	0.6537	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			285.86060	285.181	15.89	0.3439	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			924.06060	918.781	15.89	0.6561	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			283.44280	282.755	15.90	0.3415	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			931.64280	926.354	15.90	0.6585	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 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			13.54190		13.47950			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.86950		13.80680			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.18610		14.12280			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			3.97410	3.256	30.28	0.0080	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,574.47410	3,511.356	30.28	0.9920	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			3.97380	3.256	30.34	0.0080	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,584.47380	3,521.356	30.34	0.9920	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			3.97350	3.257	30.41	0.0079	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,594.47350	3,531.357	30.41	0.9921	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			116.82450	122.590	20.19	0.1481	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,180.02450	2,123.090	20.19	0.8519	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			115.90140	121.629	20.20	0.1471	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,189.10140	2,132.129	20.20	0.8529	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			114.98780	120.677	20.22	0.1461	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,198.18780	2,141.177	20.22	0.8539	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			391.31200	399.364	18.84	0.3178	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,648.51200	1,593.264	18.84	0.6822	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			389.34850	397.316	18.85	0.3164	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,656.54850	1,601.216	18.85	0.6836	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			387.40050	395.285	18.87	0.3150	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,664.60050	1,609.185	18.87	0.6850	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CNH / R	On	13/03/2017	Foreign Exchange Future			1.96760		1.95610			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.98350		1.96960			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.00000		1.98530			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,242.92180	5,127.795	29.64	0.9934	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			3.91090	3.785	30.08	0.0065	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,342.91090	5,227.785	30.08	0.9935	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			3.90330	3.778	30.52	0.0065	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,442.90330	5,327.778	30.52	0.9935	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			3.92180	3.795	29.64	0.0066	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,959.68060	2,829.632	18.94	0.8521	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			147.21650	155.438	19.04	0.1405	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,051.21650	2,920.438	19.04	0.8595	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			164.67640	174.408	18.84	0.1556	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,868.67640	2,739.408	18.84	0.8444	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			155.68060	164.632	18.94	0.1479	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			519.31970	549.637	17.21	0.3320	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,066.31970	1,949.637	17.21	0.6680	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			497.53150	526.224	17.29	0.3206	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,144.53150	2,026.224	17.29	0.6794	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			476.67950	503.817	17.37	0.3094	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,223.67950	2,103.817	17.37	0.6906	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>10</b>
CNH/R	On	02/05/2017	Foreign Exchange Future			1.97520		1.96180			0.0000	0.00	0	362
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			542.55230	594.685	16.25	0.5033	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			724.55230	642.685	16.25	0.4967	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			626.80040	687.134	16.06	0.5551	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			608.80040	535.134	16.06	0.4449	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			583.41040	639.597	16.15	0.5290	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			665.41040	587.597	16.15	0.4710	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>362</b>
DKK / R	On	13/03/2017	Foreign Exchange Future			1.94490		1.93960			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.99060		1.98530			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			12.81120	10.951	24.67	0.0205	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,416.81120	3,361.951	24.67	0.9795	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			14.86880	12.707	24.06	0.0239	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,218.86880	3,163.707	24.06	0.9761	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			13.79020	11.785	24.36	0.0221	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,317.79020	3,262.785	24.36	0.9779	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,108.91390	2,061.703	17.83	0.7728	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			246.13220	251.633	17.91	0.2158	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,193.13220	2,145.633	17.91	0.7842	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			278.67420	284.772	17.74	0.2392	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,025.67420	1,978.772	17.74	0.7608	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			261.91390	267.703	17.83	0.2272	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.73380		1.72430			0.0000	27,237,998.00	15,710	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.76660		1.75690			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.79610		1.78640			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>27,237,998.00</b>	<b>15,710</b>	<b>15,930</b>
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			4.78380	4.245	28.06	0.0087	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,161.78380	4,066.245	28.06	0.9913	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			4.73580	4.208	28.56	0.0085	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,261.73580	4,166.208	28.56	0.9915	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			4.69440	4.177	29.07	0.0083	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,361.69440	4,266.177	29.07	0.9917	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			214.60480	219.077	20.36	0.1931	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,445.60480	2,353.077	20.36	0.8069	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			238.46590	243.937	20.06	0.2126	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,269.46590	2,177.937	20.06	0.7874	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			226.17580	231.127	20.21	0.2026	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,357.17580	2,265.127	20.21	0.7974	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			518.98430	530.915	18.95	0.3281	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,054.98430	1,969.915	18.95	0.6719	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			499.48810	510.921	19.09	0.3174	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,135.48810	2,049.921	19.09	0.6826	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			480.86780	491.837	19.23	0.3070	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,216.86780	2,130.837	19.23	0.6930	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>27,237,998.00</b>	<b>15,710</b>	<b>15,930</b>
KES / R	On	13/03/2017	Foreign Exchange Future			0.12850		0.12790			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12810		0.12790			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12840		0.12780			0.0000	0.00	0	1,382
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.79990		9.76340			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.94840		9.91330			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.08840		10.05240			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			3.06920	3.220	18.68	0.0162	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,349.66920	1,313.320	18.68	0.9838	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			3.21670	3.377	18.58	0.0170	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,329.81670	1,293.477	18.58	0.9830	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			3.14190	3.297	18.63	0.0166	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
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,339.74190	1,303.397	18.63	0.9834	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			84.24690	86.704	16.01	0.1750	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,110.94690	1,078.304	16.01	0.8250	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			83.02830	85.558	16.04	0.1729	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,119.72830	1,087.158	16.04	0.8271	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			81.82840	84.317	16.05	0.1708	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,128.52840	1,095.917	16.05	0.8292	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			265.86370	272.722	14.84	0.3627	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			793.46370	764.322	14.84	0.6373	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			263.33200	270.017	14.86	0.3599	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			800.93200	771.617	14.86	0.6401	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			268.42050	275.453	14.82	0.3656	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			786.02050	757.053	14.82	0.6344	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/03/2017	Foreign Exchange Future			1.28420		1.27060			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.30360		1.28920			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32040		1.30460			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	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			1,494.00000	1,358.000		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			1,594.00000	1,458.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,694.00000	1,558.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,108.00000	964.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			908.00000	764.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			1,008.00000	864.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			554.00000	396.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			654.00000	496.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			754.00000	596.000		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	13/03/2017	Foreign Exchange Future			1.24550		1.24840			0.0000	0.00	0	2,700
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24850		1.25150			0.0000	0.00	0	4,048

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/09/2017	Foreign Exchange Future			1.25170		1.25450			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>6,748</b>
<b>Total QUANTO £ / \$</b>											<b>0.00</b>	<b>0</b>	<b>6,748</b>
QUANTO €On	13/03/2017	Foreign Exchange Future			1.07440		1.07760			0.0000	32,232.00	30	738
QUANTO €On	19/06/2017	Foreign Exchange Future			1.07960		1.08270			0.0000	0.00	0	12,701
QUANTO €On	18/09/2017	Foreign Exchange Future			1.08470		1.08790			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>32,232.00</b>	<b>30</b>	<b>13,439</b>
<b>Total QUANTO € / \$</b>											<b>32,232.00</b>	<b>30</b>	<b>13,439</b>
RAIN	On 13/03/2017	Foreign Exchange Future			22,673.73000		22,571.56000			0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 13/03/2017	Foreign Exchange Future			9.53330		9.50510			0.0000	0.00	0	35
SGD / R	On 19/06/2017	Foreign Exchange Future			9.71140		9.68410			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>35</b>
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Call			2.26140	2.243	19.88	0.0113	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Put			1,487.16140	1,458.943	19.88	0.9887	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Call			2.21430	2.198	19.94	0.0111	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Put			1,497.11430	1,468.898	19.94	0.9889	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Call			2.16850	2.155	20.00	0.0109	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Put			1,507.06850	1,478.855	20.00	0.9891	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Call			112.50850	115.254	16.10	0.2223	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Put			938.40850	913.854	16.10	0.7777	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.52	Call			111.01730	113.733	16.12	0.2198	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.52	Put			946.91730	922.333	16.12	0.7802	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Call			109.54650	112.230	16.15	0.2173	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Put			955.44650	930.830	16.15	0.7827	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>35</b>
TRY / R	On 13/03/2017	Foreign Exchange Future			3.62020		3.57380			0.0000	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Future			3.58940		3.54360			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 13/03/2017	Foreign Exchange Option	4.86	Call			0.19190	0.358	34.18	0.0032	0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Option	4.86	Put			1,286.39190	1,240.158	34.18	0.9968	0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Option	4.87	Call			0.17920	0.336	34.18	0.0030	0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Option	4.87	Put			1,296.37920	1,250.136	34.18	0.9970	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.16740	0.315	34.18	0.0028	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,306.36740	1,260.115	34.18	0.9972	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			12.67210	14.827	19.47	0.0810	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			729.07210	685.427	19.47	0.9190	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			12.41930	14.433	19.55	0.0789	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			738.81930	695.033	19.55	0.9211	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			12.17480	14.052	19.63	0.0769	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			748.57480	704.652	19.63	0.9231	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	13/03/2017	Foreign Exchange Future			1.33620		1.32700			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29670		1.28680			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.26360		1.25430			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>823,639,384.00</b>	<b>75,762</b>	<b>917,560</b>
<b>Total Options</b>												<b>5,418,270.08</b>	<b>11,040</b>	<b>1,641,220</b>
<b>Grand Total:</b>												<b>829,057,654.08</b>	<b>86,802</b>	<b>2,558,780</b>