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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/05/2017 Foreign Exchange Future			13.05250		13.23250			0.0000	0.00	0	0
\$ / R On 26/05/2017 Foreign Exchange Future			13.05250		13.23460			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.06120		13.24300			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.06340		13.24510			0.0000	0.00	0	1,200
\$ / R On 05/06/2017 Foreign Exchange Future			13.07490		13.25700			0.0000	0.00	0	0
\$ / R On 07/06/2017 Foreign Exchange Future			13.07970		13.26190			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			13.08450		13.26680			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			13.09180		13.27410			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.10860		13.29120			0.0000	923,146,937.80	70,423	872,885
\$ / R On 28/06/2017 Foreign Exchange Future			13.12990		13.31280			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.13440		13.31730			0.0000	0.00	0	2,142
\$ / R On 05/07/2017 Foreign Exchange Future			13.14550		13.32850			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.14990		13.33300			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.15660		13.33980			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.16110		13.34420			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.16550		13.34870			0.0000	0.00	0	1,114
\$ / R On 17/07/2017 Foreign Exchange Future			13.17220		13.35550			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.18110		13.36440			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.19000		13.37340			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.19440		13.37780			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.20310		13.38660			0.0000	0.00	0	4,774

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2017	Foreign Exchange Future			13.22730		13.41080			0.0000	0.00	0	70
\$ / R	On	17/08/2017	Foreign Exchange Future			13.24050		13.42410			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			13.26680		13.45050			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.31040		13.49470			0.0000	29,628,950.40	2,226	54,646
\$ / R	On	27/09/2017	Foreign Exchange Future			13.33000		13.51460			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.33220		13.51680			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.38680		13.57200			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.39550		13.58080			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.43260		13.61840			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.46530		13.65150			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.50850		13.69540			0.0000	373,820,720.50	27,673	82,015
\$ / R	On	22/12/2017	Foreign Exchange Future			13.51710		13.70420			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.63160		13.82060			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.63590		13.82500			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.70370		13.89370			0.0000	0.00	0	8,867
\$ / R	On	25/04/2018	Foreign Exchange Future			13.78130		13.97230			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.81480		14.00630			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.82320		14.01480			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.89640		14.08910			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.01810		14.21300			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.09410		14.29040			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.21800		14.41640			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.28540		14.48500			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.41800		14.61990			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.48970		14.69280			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>1,326,596,608.70</b>	<b>100,322</b>	<b>1,040,335</b>
\$ / R	On	25/05/2017	Foreign Exchange Option	13.56	Put			349.07630	515.148	32.46	0.9424	0.00	0	0
\$ / R	On	25/05/2017	Foreign Exchange Option	13.56	Call			21.57630	7.648	32.46	0.0576	0.00	0	2,000
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			300.69930	462.363	28.21	0.9041	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			35.29930	14.863	28.21	0.0959	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,735.48280	2,917.680	69.90	0.9992	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			0.08280	0.180	69.90	0.0008	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			125.43250	238.894	17.96	0.7034	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			128.43250	60.094	17.96	0.2966	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			38.65600	77.765	17.46	0.3409	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			353.75600	211.165	17.46	0.6591	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Put			541.42590	709.311	18.49	0.9288	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Call			28.42590	14.211	18.49	0.0712	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Call			252.91100	147.848	16.25	0.4812	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Put			95.91100	172.948	16.25	0.5188	0.00	0	30,000
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,244.25300	1,424.152	23.77	0.9828	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			6.15300	3.852	23.77	0.0172	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			25.64430	56.089	16.59	0.2189	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			537.54430	385.789	16.59	0.7811	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			81.02930	145.540	16.45	0.4206	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			347.82930	230.040	16.45	0.5794	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			164.77980	262.712	16.62	0.5762	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			238.87980	154.512	16.62	0.4238	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			361.14370	244.960	16.06	0.5816	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			87.04370	153.160	16.06	0.4184	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			400.39610	285.617	16.04	0.5841	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			109.19610	177.017	16.04	0.4159	0.00	0	88,355
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			2.41690	1.706	24.33	0.0062	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,221.18180	2,403.081	24.37	0.9939	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1.63750	1.308	25.85	0.0046	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,490.43750	2,672.708	25.85	0.9954	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,418.81280	6,601.407	36.39	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.01280	0.007	36.39	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			6.53210	4.534	21.71	0.0166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2.34740	1.657	24.41	0.0060	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,231.14740	2,413.057	24.41	0.9940	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2.31360	1.634	24.45	0.0059	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,241.11360	2,423.034	24.45	0.9941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2.38180	1.681	24.37	0.0061	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.06030	0.033	36.39	0.0001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			20.16470	11.489	19.60	0.0413	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			1,813.33160	1,994.567	22.61	0.9884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			4.53160	3.167	22.61	0.0116	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,210.04950	4,392.159	36.39	0.9979	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			1.24950	0.759	36.39	0.0021	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			5,708.86030	5,891.433	36.39	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			199.23110	297.364	16.63	0.5653	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			255.31930	175.198	16.73	0.4157	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			214.11930	316.598	16.73	0.5843	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			1,004.26390	826.875	16.14	0.9295	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			13.06390	18.275	16.14	0.0705	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,128.96470	1,302.889	19.60	0.9587	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			20.91420	32.764	15.19	0.1207	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			799.42720	961.297	18.98	0.9039	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			50.62720	29.897	18.98	0.0961	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			231.50800	158.461	16.91	0.3851	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			240.30800	349.861	16.91	0.6149	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			270.43110	185.964	16.63	0.4347	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			29.86370	17.222	19.34	0.0593	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,514.68500	1,334.273	19.67	0.9786	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			3.48500	5.673	19.67	0.0214	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,467.25070	1,647.236	21.11	0.9786	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			8.45070	5.836	21.11	0.0214	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			812.11420	641.364	15.19	0.8793	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			455.86520	331.356	15.90	0.6393	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			145.94560	226.228	16.21	0.4853	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	13.10	Call			337.14560	234.828	16.21	0.5147	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			224.39000	329.726	16.80	0.5967	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			245.59000	168.326	16.80	0.4033	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			988.66370	1,158.622	19.34	0.9407	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			16.48560	23.237	15.45	0.0895	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,199.53230	1,020.131	17.53	0.9558	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			8.33230	11.531	17.53	0.0442	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			578.78800	436.307	15.63	0.7438	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			47.58800	87.707	15.63	0.2562	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			84.66520	142.756	15.90	0.3607	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			671.40150	518.300	15.44	0.8075	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			263.48500	377.504	17.05	0.6384	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			214.68500	146.104	17.05	0.3616	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,297.90420	1,117.847	18.22	0.9647	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			6.70420	9.247	18.22	0.0353	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			907.68560	731.837	15.45	0.9105	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			171.32910	260.602	16.42	0.5260	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			275.46860	391.654	17.12	0.6498	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			206.66860	140.254	17.12	0.3502	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,052.85230	874.847	16.49	0.9374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			11.65230	16.247	16.49	0.0626	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			30.20150	59.700	15.44	0.1925	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			105.33450	68.640	18.30	0.1944	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			332.49500	457.867	17.43	0.6980	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			173.69500	116.467	17.43	0.3020	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			319.52190	221.709	16.32	0.4942	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			158.32190	243.109	16.32	0.5058	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			302.52910	209.202	16.42	0.4740	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			195.12280	131.874	17.22	0.3336	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			470.38300	343.501	15.87	0.6529	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			79.18300	134.901	15.87	0.3471	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			594.61120	746.022	18.56	0.8396	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			85.81120	54.622	18.56	0.1604	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			514.13450	660.040	18.30	0.8056	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			107.50250	70.124	18.27	0.1980	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,714.17690	1,895.146	22.18	0.9862	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			5.37690	3.746	22.18	0.0138	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			546.65670	408.426	15.70	0.7188	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			55.45670	99.826	15.70	0.2812	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			293.92280	413.274	17.22	0.6664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			29.10330	16.768	19.36	0.0579	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,862.96910	2,044.318	22.82	0.9893	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			4.16910	2.918	22.82	0.0107	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			366.24910	496.312	17.60	0.7226	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			157.44910	104.912	17.60	0.2774	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			506.30250	651.524	18.27	0.8020	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		1.37760	1.431	29.34	0.0045	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		620.14860	472.636	15.55	0.7738	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		38.94860	74.036	15.55	0.2262	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		40.51270	23.662	19.13	0.0784	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		879.31270	1,045.061	19.13	0.9216	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		997.90330	1,168.168	19.36	0.9421	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		1.49500	1.325	26.43	0.0046	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,111.60510	2,293.375	23.90	0.9928	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		2.80510	1.976	23.90	0.0072	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		55.80310	33.130	18.91	0.1050	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		764.60310	924.530	18.91	0.8950	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,910.17760	3,092.831	29.34	0.9955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		15.42080	9.406	20.03	0.0341	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,710.12940	2,892.767	27.67	0.9955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		1.32940	1.367	27.67	0.0045	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		24.25700	13.889	19.48	0.0490	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,063.05700	1,235.289	19.48	0.9510	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,560.29500	2,742.725	26.43	0.9954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		1.35210	1.397	28.51	0.0045	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		74.26560	45.976	18.68	0.1388	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		653.06560	807.376	18.68	0.8612	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,570.27590	2,752.728	26.51	0.9954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		1.47590	1.328	26.51	0.0046	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,224.22080	1,400.806	20.03	0.9659	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,759.22920	4,941.650	36.39	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		80.66490	50.752	18.61	0.1508	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		619.46490	772.152	18.61	0.8492	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		35.71540	20.744	19.22	0.0699	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		924.51540	1,092.144	19.22	0.9301	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,810.15210	2,992.797	28.51	0.9955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		1.55400	1.647	33.74	0.0045	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		42.58860	24.933	19.10	0.0821	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		861.38860	1,026.333	19.10	0.9179	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,970.19410	3,152.852	29.83	0.9955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		1.39410	1.452	29.83	0.0045	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		0.42920	0.250	36.39	0.0007	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,211.21690	2,393.106	24.33	0.9938	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,358.92630	5,541.470	36.39	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.12630	0.070	36.39	0.0002	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		31.43940	18.166	19.31	0.0622	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		970.23940	1,139.566	19.31	0.9378	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,440.35400	3,623.047	33.74	0.9955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,605.33210	1,785.934	21.71	0.9834	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,859.15140	5,041.603	36.39	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		0.35140	0.203	36.39	0.0006	0.00	0	1,297
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		388.57100	513.707	17.51	0.6836	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	28/06/2017	Foreign Exchange Option	13.50	Call		201.37100	143.607	17.51	0.3164	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,929.63450	3,112.442	26.89	0.9933	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		2.43450	2.342	26.89	0.0067	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		534.92940	673.787	18.13	0.7554	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		152.22940	108.187	18.13	0.2446	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		777.72560	929.955	18.73	0.8284	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		106.22560	75.455	18.73	0.1716	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put		438.88530	564.744	17.46	0.6766	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call		221.88530	164.644	17.46	0.3234	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		838.73240	992.031	18.72	0.8301	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		108.53240	78.631	18.72	0.1699	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,637.13610	4,819.704	28.79	0.9980	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		1.33610	0.804	28.79	0.0020	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		136.81150	100.896	18.42	0.2062	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		742.61150	889.796	18.42	0.7938	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		223.79100	308.103	16.19	0.4752	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		432.49100	333.603	16.19	0.5248	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		570.85620	704.827	17.67	0.7122	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		206.35620	157.027	17.67	0.2878	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,269.31160	1,433.517	19.69	0.8883	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		73.71160	54.617	19.69	0.1117	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,039.78470	1,196.161	18.99	0.8376	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		113.18470	86.161	18.99	0.1624	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		443.23410	349.050	16.19	0.5089	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		269.83410	359.050	16.19	0.4911	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,160.54360	3,342.814	24.20	0.9845	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		8.34360	7.214	24.20	0.0155	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		438.08930	553.886	16.99	0.6116	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		315.88930	248.286	16.99	0.3884	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		588.49740	717.265	17.47	0.6800	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		255.09740	200.365	17.47	0.3200	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		622.95320	749.361	17.45	0.6677	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		283.75320	226.661	17.45	0.3323	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		381.41760	480.057	16.44	0.5253	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		455.51760	370.557	16.44	0.4747	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		479.57380	587.332	16.68	0.5629	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		430.07380	354.132	16.68	0.4371	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,407.44140	3,587.499	22.82	0.9749	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		17.94140	14.299	22.82	0.0251	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		395.98290	330.780	17.12	0.3849	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		661.28290	780.380	17.12	0.6151	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		245.51080	203.514	18.27	0.2573	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,070.81080	1,213.114	18.27	0.7427	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		399.37680	333.682	17.10	0.3876	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,910.35850	4,091.067	22.11	0.9805	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		15.36400	11.756	22.11	0.0200	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	17.37	Put			3,890.66400	4,071.356	22.11	0.9800	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			577.64020	690.126	16.85	0.5792	57,280.42	83	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			416.76640	348.573	16.99	0.4012	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			622.06640	738.173	16.99	0.5988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			15.21040	11.611	22.11	0.0197	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,900.51040	4,081.211	22.11	0.9803	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			15.05850	11.467	22.11	0.0195	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			202.15770	167.383	18.75	0.2171	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,078.73550	1,221.380	18.29	0.7446	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			243.43550	201.780	18.29	0.2554	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			784.82710	912.267	17.49	0.6610	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			339.52710	282.667	17.49	0.3390	0.00	0	800
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			442.34020	370.526	16.85	0.4208	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			210.83360	174.598	18.65	0.2253	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,643.34570	1,802.092	19.52	0.8465	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			138.04570	112.492	19.52	0.1535	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			687.98880	809.021	17.20	0.6257	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			382.68880	319.421	17.20	0.3743	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,257.45770	1,406.983	18.75	0.7829	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			316.26210	397.286	15.93	0.4256	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			881.32630	756.015	15.41	0.6880	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			186.62630	245.615	15.41	0.3120	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,400.72590	1,554.116	19.07	0.8090	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			175.42590	144.516	19.07	0.1910	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,216.13360	1,364.198	18.65	0.7747	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			493.81700	414.907	16.58	0.4590	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,563.85880	2,736.755	21.08	0.9300	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			58.55880	47.155	21.08	0.0700	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,104.10900	959.031	15.05	0.7814	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			109.40900	148.630	15.05	0.2186	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			670.96210	567.686	15.93	0.5744	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			22.28600	17.290	21.87	0.0284	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			216.23210	179.090	18.58	0.2303	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,191.53210	1,338.690	18.58	0.7697	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,537.06290	1,363.618	14.60	0.9015	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			42.36290	53.218	14.60	0.0985	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			499.11700	604.507	16.58	0.5410	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			257.46020	329.803	15.71	0.3787	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,512.63370	4,694.868	22.11	0.9903	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			7.33370	5.268	22.11	0.0097	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			977.22900	1,115.225	18.02	0.7191	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			271.92900	225.625	18.02	0.2809	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,527.58600	3,706.890	21.87	0.9716	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			21.62340	16.779	21.89	0.0276	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			267.32900	221.770	18.07	0.2769	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			992.62900	1,131.370	18.07	0.7231	0.00	0	110

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	14.69	Put		1,375.14750	1,528.069	19.02	0.8045	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		179.84750	148.469	19.02	0.1955	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		752.16020	640.203	15.71	0.6213	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	22.11	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,946.00740	3,121.165	21.39	0.9511	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		40.70740	31.565	21.39	0.0489	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		538.59410	452.448	16.38	0.4898	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		443.89410	542.048	16.38	0.5102	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,556.92340	3,736.379	21.89	0.9724	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		654.67680	773.282	17.10	0.6124	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		916.45890	787.242	15.33	0.7044	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		171.75890	226.842	15.33	0.2956	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,332.55110	3,510.725	21.71	0.9660	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		27.25110	21.125	21.71	0.0340	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,505.30000	986,689.600	22.11	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		507.70590	612.109	16.56	0.5322	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		522.30590	442.109	16.56	0.4678	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,637.49930	3,816.632	21.38	0.9730	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		22.09930	16.632	21.38	0.0270	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		345.08200	428.279	15.99	0.4331	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		681.88200	580.479	15.99	0.5669	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,470.91680	1,620.882	18.90	0.7777	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		232.91680	197.682	18.90	0.2223	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,908.95080	4,088.071	22.60	0.9564	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		39.75080	33.571	22.60	0.0436	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		917.09480	1,045.432	17.57	0.6506	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		397.89480	340.932	17.57	0.3494	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		923.56450	806.207	15.55	0.6574	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		262.76450	330.707	15.55	0.3426	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		532.43120	633.148	16.48	0.5071	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		613.23120	528.648	16.48	0.4929	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		839.18690	960.737	17.25	0.6087	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		477.58690	413.337	17.25	0.3913	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		552.69210	651.023	16.38	0.4852	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		704.19210	616.323	16.38	0.5148	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,148.69830	4,323.722	22.85	0.9446	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		60.19830	49.022	22.85	0.0554	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		832.29090	735.383	16.12	0.5627	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		486.89090	576.883	16.12	0.4373	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		560.92260	492.897	17.16	0.4167	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		865.52260	984.396	17.16	0.5833	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		172.46740	149.667	20.12	0.1501	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,477.06740	2,641.167	20.12	0.8499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		817.36690	721.895	16.16	0.5554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		501.96690	593.395	16.16	0.4446	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		905.13850	801.414	15.91	0.5971	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	18/12/2017	Foreign Exchange Option	13.21	Put			419.73850	502.914	15.91	0.4029	23,134,062.40	46,000	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			91.39260	82.189	22.35	0.0840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,695.99260	3,873.689	22.35	0.9160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			91.01660	81.865	22.37	0.0837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,705.61660	3,883.365	22.37	0.9163	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			592.33350	520.882	17.01	0.4352	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			806.93350	922.382	17.01	0.5648	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			91.77260	82.516	22.33	0.0844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,686.37260	3,864.016	22.33	0.9156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			921.44870	816.240	15.86	0.6045	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			406.04870	487.740	15.86	0.3955	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			672.65550	592.678	16.67	0.4807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			677.25550	784.178	16.67	0.5193	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,444.98430	1,299.398	14.99	0.7914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			149.58430	190.898	14.99	0.2086	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			807.55180	713.031	16.19	0.5506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			512.15180	604.531	16.19	0.4494	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			564.64950	661.711	16.35	0.4733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			760.04950	670.211	16.35	0.5267	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,258.67700	1,124.095	15.20	0.7351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			213.27700	265.595	15.20	0.2649	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,707.28620	1,855.845	18.96	0.7609	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			292.68620	254.345	18.96	0.2391	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,715.51280	1,864.293	18.97	0.7622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			290.91280	252.793	18.97	0.2378	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,601.11720	1,443.150	14.84	0.8305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			115.71720	144.650	14.84	0.1695	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,006.20160	1,834.585	15.03	0.9003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			60.80160	76.086	15.03	0.0997	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,024.57730	910.346	15.59	0.6496	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			329.17730	401.846	15.59	0.3504	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,368.62890	1,227.341	15.08	0.7695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			173.22890	218.841	15.08	0.2305	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			954.81510	846.618	15.77	0.6195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			379.41510	458.118	15.77	0.3805	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,571.10660	3,748.098	22.11	0.9114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			96.50660	86.598	22.11	0.0886	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,694.93590	2,862.426	20.45	0.8671	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			150.33590	130.926	20.45	0.1329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,616.78610	1,763.599	18.81	0.7468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			312.18610	272.099	18.81	0.2532	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			512.30290	449.679	17.40	0.3872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			966.90290	1,091.179	17.40	0.6128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,782.48560	1,616.525	14.88	0.8661	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			87.08560	108.025	14.88	0.1339	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			894.40430	791.664	15.94	0.5921	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	18/12/2017	Foreign Exchange Option	13.23	Put			429.00430	513.164	15.94	0.4079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,532.76200	3,709.525	22.04	0.9100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			98.16200	88.025	22.04	0.0900	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			503.11710	441.527	17.45	0.3816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			987.71710	1,113.027	17.45	0.6184	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,599.89030	3,777.051	22.17	0.9125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			95.29030	85.551	22.17	0.0875	1,368,811.20	16,000	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			415.72650	365.225	18.01	0.3257	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,220.32650	1,356.725	18.01	0.6743	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,426.73400	4,602.657	22.80	0.9449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			62.13400	51.156	22.80	0.0551	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			531.20600	466.467	17.30	0.3988	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			925.80600	1,047.967	17.30	0.6012	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,638.30370	3,815.681	22.24	0.9139	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			93.70370	84.181	22.24	0.0861	2,777,979.60	33,000	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			408.51490	358.874	18.06	0.3209	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,243.11490	1,380.374	18.06	0.6791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,237.07130	3,411.845	21.49	0.8974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			112.47130	100.345	21.49	0.1026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,982.00070	3,154.687	21.00	0.8846	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			127.40070	113.187	21.00	0.1154	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,383.32660	4,558.748	22.80	0.9410	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			67.52660	55.849	22.80	0.0590	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			567.62140	664.519	16.36	0.4711	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			771.82140	681.619	16.36	0.5289	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,011.47150	1,132.750	17.26	0.5806	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			632.07150	564.350	17.26	0.4194	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			998.48600	1,119.025	17.23	0.5758	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			643.48600	574.925	17.23	0.4242	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			505.10930	590.721	15.90	0.3899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,098.80930	994.421	15.90	0.6101	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,273.23320	1,150.595	15.48	0.6722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			379.53320	446.895	15.48	0.3278	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,960.89300	2,109.369	18.89	0.7318	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,767.79170	3,945.128	21.78	0.8722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			543.62910	632.573	16.02	0.4062	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			170.94380	158.344	21.80	0.1274	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,777.24380	3,954.644	21.80	0.8726	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			170.39870	157.866	21.81	0.1270	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,786.69870	3,964.166	21.81	0.8730	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			171.49170	158.828	21.78	0.1278	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			394.59300	353.069	18.89	0.2682	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,524.08640	1,663.859	18.20	0.6660	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			507.78640	457.559	18.20	0.3340	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,679.86580	1,823.389	18.48	0.6912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			463.56580	417.089	18.48	0.3088	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,057.32910	956.273	16.02	0.5938	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,233.53900	2,386.946	19.16	0.7434	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			395.83900	358.246	19.16	0.2566	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,587.07790	1,726.513	18.19	0.6545	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			559.37790	507.813	18.19	0.3455	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,156.59650	1,278.378	17.32	0.5629	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			762.89650	693.178	17.32	0.4371	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,090.53650	1,209.144	17.18	0.5456	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			805.33650	732.344	17.18	0.4544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			262.54300	245.054	21.55	0.1645	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,883.44300	4,058.654	21.55	0.8355	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			263.92830	246.292	21.52	0.1654	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,864.82830	4,039.892	21.52	0.8346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,688.48730	2,846.739	19.67	0.7599	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			397.58730	363.139	19.67	0.2401	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,112.25870	2,916.687	12.28	0.9715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			23.15870	20.287	12.28	0.0285	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,160.03560	1,062.786	16.36	0.5772	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			710.93560	806.386	16.36	0.4228	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,481.80190	1,356.996	15.64	0.6805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			442.70190	510.596	15.64	0.3195	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			263.23600	245.674	21.53	0.1650	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,874.13600	4,049.274	21.53	0.8350	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,319.83900	1,440.073	17.64	0.5469	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			912.83900	838.173	17.64	0.4531	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			918.46850	846.130	17.91	0.4400	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,478.06850	1,602.030	17.91	0.5600	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			915.30450	843.238	17.92	0.4388	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,484.90450	1,609.138	17.92	0.5612	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			912.14620	840.365	17.93	0.4376	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,491.74620	1,616.265	17.93	0.5624	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,487.52640	1,607.590	17.92	0.5374	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,043.92640	965.589	17.92	0.4626	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,044.11690	967.706	18.13	0.4511	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,629.11690	1,752.306	18.13	0.5489	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,040.93690	964.783	18.14	0.4500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,635.93690	1,759.383	18.14	0.5500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,037.76790	961.872	18.15	0.4490	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,642.76790	1,766.472	18.15	0.5510	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,646.56580	1,766.955	18.12	0.5298	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,166.46580	1,084.955	18.12	0.4702	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,168.27860	1,088.713	18.29	0.4602	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,785.47860	1,909.013	18.29	0.5398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,165.09880	1,085.772	18.30	0.4592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,792.29880	1,916.072	18.30	0.5408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,161.92900	1,082.840	18.31	0.4583	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	18/03/2019	Foreign Exchange Option	15.33	Put			1,799.12900	1,923.140	18.31	0.5417	0.00	0	0
<b>Total \$ / R Option</b>												<b>27,338,133.62</b>	<b>95,083</b>	<b>1,784,347</b>
<b>Total \$ / R</b>												<b>1,353,934,742.32</b>	<b>195,405</b>	<b>2,824,682</b>
\$ / R MAXI On	19/06/2017	Foreign Exchange Future		13.10860				13.29120			0.0000	0.00	0	576
\$ / R MAXI On	18/09/2017	Foreign Exchange Future		13.31040				13.49470			0.0000	0.00	0	22
\$ / R MAXI On	18/12/2017	Foreign Exchange Future		13.50850				13.69540			0.0000	67,542.50	5	47
\$ / R MAXI On	19/03/2018	Foreign Exchange Future		13.70370				13.89370			0.0000	0.00	0	3
\$ / R MAXI On	18/06/2018	Foreign Exchange Future		13.89640				14.08910			0.0000	0.00	0	147
<b>Total \$ / R MAXI Future</b>												<b>67,542.50</b>	<b>5</b>	<b>795</b>
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				142.98990	149.682	30.83	0.0045	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				309,022.98990	327,289.682	30.83	0.9955	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				143.30480	150.074	30.91	0.0045	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				310,023.30480	328,290.074	30.91	0.9955	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				142.67760	149.297	30.75	0.0045	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				308,022.67760	326,289.297	30.75	0.9955	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				12,100.34950	9,849.001	19.76	0.1365	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				177,630.34950	193,809.001	19.76	0.8635	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				11,994.75150	9,762.481	19.77	0.1354	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				178,524.75150	194,722.481	19.77	0.8646	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				12,206.73360	9,936.337	19.74	0.1376	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				176,736.73360	192,896.337	19.74	0.8624	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				65,260.64070	57,472.434	16.75	0.4695	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				70,720.64070	81,622.434	16.75	0.5305	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				64,866.82090	57,119.891	16.77	0.4673	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				71,326.82090	82,269.891	16.77	0.5327	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				65,656.80730	57,827.164	16.74	0.4718	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				70,116.80730	80,977.164	16.74	0.5282	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				89,711.14930	80,951.348	16.50	0.5267	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				72,341.14930	82,581.348	16.50	0.4733	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				89,277.34160	80,553.555	16.52	0.5247	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				72,907.34160	83,183.555	16.52	0.4753	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				90,146.55520	81,350.627	16.49	0.5286	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				71,776.55520	81,980.627	16.49	0.4714	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				103,193.98910	94,442.295	16.75	0.5290	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				87,283.98910	97,802.295	16.75	0.4710	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				102,779.96970	94,053.024	16.76	0.5274	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				87,869.96970	98,413.024	16.76	0.4726	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				103,610.36400	94,833.250	16.74	0.5306	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				86,700.36400	97,193.250	16.74	0.4694	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>67,542.50</b>	<b>5</b>	<b>795</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	31/05/2017	Foreign Exchange Future			16.95950		17.25260			0.0000	0.00	0	69
£ / R	On	19/06/2017	Foreign Exchange Future			17.02670		17.32110			0.0000	118,352,591.70	6,951	49,698
£ / R	On	18/09/2017	Foreign Exchange Future			17.33710		17.63550			0.0000	26,005,650.00	1,500	3,473
£ / R	On	18/12/2017	Foreign Exchange Future			17.64550		17.94870			0.0000	8,822,750.00	500	1,715
<b>Total £ / R Future</b>												<b>153,180,991.70</b>	<b>8,951</b>	<b>54,955</b>
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			303.70090	528.562	18.80	0.8439	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			106.30090	38.062	18.80	0.1561	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.33170	0.148	36.79	0.0003	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,709.23170	7,003.448	36.79	0.9997	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.32670	0.145	36.79	0.0003	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,719.22670	7,013.445	36.79	0.9997	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.33680	0.150	36.79	0.0004	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,699.23680	6,993.450	36.79	0.9996	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			44.82730	92.652	15.44	0.2209	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			865.92730	619.352	15.44	0.7791	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			415.36790	612.030	17.16	0.7136	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			236.46790	138.730	17.16	0.2864	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			1,695.69610	1,981.928	20.26	0.9752	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			16.79610	8.628	20.26	0.0248	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			506.57510	397.248	16.92	0.3662	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			871.07510	1,060.148	16.92	0.6338	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			503.12730	394.419	16.93	0.3641	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			877.62730	1,067.319	16.93	0.6359	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			510.04050	400.100	16.91	0.3682	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			864.54050	1,053.000	16.91	0.6318	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			26.79050	20.010	21.84	0.0198	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,218.09050	7,514.510	21.84	0.9802	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			26.62150	19.879	21.84	0.0196	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,227.92150	7,524.379	21.84	0.9804	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			26.45350	19.750	21.84	0.0195	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,237.75350	7,534.250	21.84	0.9805	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,400</b>
<b>Total £ / R</b>												<b>153,180,991.70</b>	<b>8,951</b>	<b>56,355</b>
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11807		0.11978			0.0000	0.00	0	122
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12040		0.12212			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12275		0.12450			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>122</b>
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.32210	0.183	27.49	0.0008	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,022.62210	3,192.683	27.49	0.9992	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.01040	0.006	27.49	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,022.31040	4,192.505	27.49	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00020	0.000	27.49	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,022.30020	5,192.500	27.49	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			15.63180	11.552	23.64	0.0203	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,803.33180	3,971.252	23.64	0.9797	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			4.41600	3.128	23.64	0.0062	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,792.11600	4,962.828	23.64	0.9938	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			50.00450	38.574	23.64	0.0585	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,837.70450	2,998.274	23.64	0.9415	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			935.82510	836.041	18.85	0.5910	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			485.62510	561.241	18.85	0.4090	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			533.02830	466.876	20.37	0.3839	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,082.82830	1,192.076	20.37	0.6161	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,586.76800	1,443.479	17.21	0.8178	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			136.56800	168.679	17.21	0.1822	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>122</b>
€ / R	On	31/05/2017	Foreign Exchange Future			14.67160		14.90350			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.73520		14.96860			0.0000	2,077,663.20	141	70,028
€ / R	On	18/09/2017	Foreign Exchange Future			15.03410		15.27060			0.0000	0.00	0	7,021
€ / R	On	18/12/2017	Foreign Exchange Future			15.33340		15.57480			0.0000	0.00	0	4,653
€ / R	On	19/03/2018	Foreign Exchange Future			15.63580		15.88350			0.0000	0.00	0	4,010
<b>Total € / R Future</b>												<b>2,077,663.20</b>	<b>141</b>	<b>85,716</b>
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			33.13480	81.260	15.00	0.3613	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			376.63480	192.860	15.00	0.6387	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1.37160	1.280	34.89	0.0031	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,222.77160	4,456.080	34.89	0.9969	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1.37590	1.284	34.96	0.0031	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			16.96620	35.372	14.06	0.1245	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,232.77590	4,466.084	34.96	0.9969	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1.36740	1.276	34.82	0.0031	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,212.76740	4,446.076	34.82	0.9969	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,306.77930	1,532.898	18.77	0.9715	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			15.37930	8.098	18.77	0.0285	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			875.56620	660.572	14.06	0.8755	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			19.16240	15.411	22.02	0.0229	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,208.56240	4,441.311	22.02	0.9771	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			19.05190	15.325	22.04	0.0227	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,218.45190	4,451.225	22.04	0.9773	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			18.94280	15.239	22.06	0.0226	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,228.34280	4,461.139	22.06	0.9774	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,868.48120	6,102.009	22.03	0.9725	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			177.91790	149.172	18.90	0.1416	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,663.11790	2,875.772	18.90	0.8584	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	18/12/2017	Foreign Exchange Option	16.39	Call			452.97980	383.958	16.81	0.3227	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			176.94920	148.362	18.91	0.1409	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,672.14920	2,884.962	18.91	0.8591	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			178.89270	149.990	18.89	0.1423	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,654.09270	2,866.590	18.89	0.8577	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			33.28120	25.409	22.03	0.0275	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,712.35500	1,512.385	14.36	0.8137	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			137.55500	178.985	14.36	0.1863	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,268.17980	1,440.558	16.81	0.6773	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,432.10130	1,261.979	14.69	0.6750	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			398.60130	476.179	14.69	0.3250	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,305.93960	1,151.757	14.90	0.6369	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			472.43960	565.957	14.90	0.3631	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,425.60460	1,256.253	14.70	0.6731	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			402.10460	480.453	14.70	0.3269	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,419.13240	1,250.563	14.71	0.6712	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			405.63240	484.763	14.71	0.3288	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>41,648</b>
<b>Total € / R</b>												<b>2,077,663.20</b>	<b>141</b>	<b>127,364</b>
AUS / R	On	19/06/2017	Foreign Exchange Future			9.82450		9.94420			0.0000	67,847,997.00	6,906	29,758
AUS / R	On	18/09/2017	Foreign Exchange Future			9.96310		10.08310			0.0000	0.00	0	2,390
AUS / R	On	18/12/2017	Foreign Exchange Future			10.10040		10.22220			0.0000	0.00	0	1,153
AUS / R	On	18/06/2018	Foreign Exchange Future			10.36960		10.50000			0.0000	17,182,427.20	1,657	1,499
<b>Total AUS / R Future</b>												<b>85,030,424.20</b>	<b>8,563</b>	<b>34,800</b>
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.51520	0.451	26.09	0.0022	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,106.31520	2,225.951	26.09	0.9978	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.51080	0.448	26.16	0.0022	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,116.31080	2,235.948	26.16	0.9978	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.50640	0.445	26.24	0.0022	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,126.30640	2,245.945	26.24	0.9978	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			11.70690	11.050	18.14	0.0289	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,108.60690	2,227.950	18.14	0.9711	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			11.69470	11.051	18.20	0.0288	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,118.59470	2,237.951	18.20	0.9712	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			11.71950	11.050	18.07	0.0290	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,098.61950	2,217.950	18.07	0.9710	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,713.53750	1,825.128	15.96	0.8991	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			65.01990	54.922	15.97	0.0999	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,722.81990	1,834.522	15.97	0.9001	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			66.46360	56.142	15.94	0.1019	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,704.26360	1,815.742	15.94	0.8981	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			65.73750	55.528	15.96	0.1009	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			0.00000	494.623	12.95	0.4895	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	18/06/2018	Foreign Exchange Option	10.50	Put			0.00000	625.023	12.95	0.5105	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			0.00000	490.791	12.96	0.4868	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			0.00000	631.191	12.96	0.5132	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			0.00000	498.482	12.93	0.4923	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			0.00000	618.882	12.93	0.5077	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>85,030,424.20</b>	<b>8,563</b>	<b>34,800</b>
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.72370		9.85680			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.88970		10.02450			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.05400		10.19170			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,987</b>
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.77150	0.605	24.99	0.0031	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,883.97150	2,016.905	24.99	0.9969	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.75680	0.604	25.08	0.0031	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,893.95680	2,026.904	25.08	0.9969	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.78660	0.607	24.89	0.0031	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,873.98660	2,006.907	24.89	0.9969	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			47.12560	35.462	16.51	0.0863	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,312.62560	1,435.762	16.51	0.9137	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			46.26970	34.818	16.51	0.0849	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,321.76970	1,445.118	16.51	0.9151	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			47.99590	36.118	16.50	0.0876	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,303.49590	1,426.418	16.50	0.9124	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			300.41810	255.063	14.73	0.3565	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			648.71810	741.063	14.73	0.6435	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			297.38400	252.415	14.75	0.3536	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			655.68400	748.414	14.75	0.6464	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			303.47920	257.739	14.71	0.3595	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			641.77920	733.739	14.71	0.6405	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>6,987</b>
CHF / R	On	19/06/2017	Foreign Exchange Future			13.50850		13.68050			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.79990		13.97250			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.09100		14.26750			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	19/06/2017	Foreign Exchange Option	15.88	Call			3.82650	2.876	24.99	0.0095	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,203.32650	2,374.376	24.99	0.9905	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			3.77560	2.841	25.04	0.0094	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,213.27560	2,384.341	25.04	0.9906	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	19/06/2017	Foreign Exchange Option	15.87	Call			3.87800	2.911	24.94	0.0096	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,193.37800	2,364.411	24.94	0.9904	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			142.82690	118.758	18.49	0.1624	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,560.32690	1,708.858	18.49	0.8376	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			141.26990	117.470	18.50	0.1609	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,568.76990	1,717.570	18.50	0.8391	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			144.40100	120.058	18.49	0.1639	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,551.90100	1,700.158	18.49	0.8361	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			794.33050	703.990	15.87	0.5383	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			556.83050	642.990	15.87	0.4617	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			789.48480	699.597	15.88	0.5360	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			561.98480	648.597	15.88	0.4640	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			799.20550	708.411	15.85	0.5407	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			551.70550	637.411	15.85	0.4593	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	19/06/2017	Foreign Exchange Future			1.90140		1.92870			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.91740		1.94550			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.93390		1.96240			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	19/06/2017	Foreign Exchange Option	2.26	Put			3,316.18940	3,588.457	24.97	0.9940	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			3.75520	2.968	24.36	0.0073	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,116.75520	3,388.968	24.36	0.9927	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			3.45590	2.697	24.66	0.0066	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,216.45590	3,488.697	24.66	0.9934	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			3.18940	2.457	24.97	0.0060	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			161.13350	125.089	17.50	0.1354	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,206.13350	2,451.089	17.50	0.8646	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			149.18550	115.912	17.58	0.1267	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,294.18550	2,541.912	17.58	0.8733	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			172.86120	134.985	17.41	0.1446	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,117.86120	2,360.985	17.41	0.8554	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			903.33590	772.463	15.27	0.4768	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			879.33590	1,033.463	15.27	0.5232	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			997.72450	855.234	15.15	0.5119	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			773.72450	916.234	15.15	0.4881	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			948.43610	811.936	15.19	0.4942	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			824.43610	972.936	15.19	0.5058	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>
DKK / R	On	19/06/2017	Foreign Exchange Future			1.98580		2.01580			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 DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,685.45540	1,976.240	22.36	0.9337	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			50.16520	38.134	21.16	0.0760	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,492.16520	1,780.134	21.16	0.9240	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			46.59660	36.069	21.76	0.0709	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,588.59660	1,878.069	21.76	0.9291	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			43.45540	34.239	22.36	0.0663	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.68430		1.70830			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.71380		1.73810			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74220		1.76690			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	19/06/2017	Foreign Exchange Option	1.97	Call			4.89700	3.239	24.01	0.0090	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,621.89700	2,860.239	24.01	0.9910	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			4.36120	2.928	24.39	0.0081	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,721.36120	2,959.928	24.39	0.9919	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			5.51560	3.596	23.63	0.0100	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,522.51560	2,760.596	23.63	0.9900	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			161.26480	131.152	19.92	0.1394	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,280.26480	2,493.152	19.92	0.8606	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			151.17060	123.110	20.07	0.1316	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,370.17060	2,585.110	20.07	0.8684	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			171.51070	139.794	19.77	0.1477	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,190.51070	2,401.794	19.77	0.8523	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			851.09230	747.850	16.61	0.4748	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			882.09230	1,025.850	16.61	0.5252	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			812.24850	713.483	16.75	0.4578	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			943.24850	1,091.483	16.75	0.5422	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			891.79920	783.944	16.47	0.4923	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			822.79920	961.944	16.47	0.5077	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/06/2017	Foreign Exchange Future			0.12600		0.12800			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12500		0.12740			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12480		0.12670			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</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 KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NOK/R	On	19/06/2017	Foreign Exchange Future			1.57260		1.59510			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.59920		1.62190			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.20690		9.28230			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.33080		9.40620			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.45260		9.52870			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.97160	0.774	23.92	0.0042	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,668.67160	1,743.874	23.92	0.9958	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.95130	0.758	23.98	0.0041	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,678.65130	1,753.858	23.98	0.9959	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.99250	0.790	23.85	0.0043	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,658.69250	1,733.890	23.85	0.9957	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,220.17370	1,287.250	16.40	0.9034	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			45.51870	37.301	16.40	0.0950	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,229.31870	1,296.501	16.40	0.9050	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			47.24450	38.814	16.39	0.0983	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,211.04450	1,278.014	16.39	0.9017	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			46.37370	38.050	16.40	0.0966	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			700.88260	784.063	20.47	0.5618	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			430.47570	438.092	20.66	0.4367	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			711.77570	795.491	20.66	0.5633	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			431.38860	439.534	20.84	0.4353	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			722.68860	806.934	20.84	0.5647	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			429.58260	436.663	20.47	0.4382	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/06/2017	Foreign Exchange Future			1.27400		1.28850			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28920		1.30370			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30390		1.31940			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	19/06/2017	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			915.00000	1,060.000		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			1,015.00000	1,160.000		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			1,115.00000	1,260.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			663.00000	808.000		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			763.00000	908.000		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			563.00000	708.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			194.00000	39.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			94.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	61.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			6.00000	161.000		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	19/06/2017	Foreign Exchange Future			1.29890		1.30320			0.0000	0.00	0	8,108
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.30250		1.30680			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30630		1.31060			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>8,108</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>8,108</b>
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12410		1.12620			0.0000	0.00	0	202
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.12950		1.13160			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.13510		1.13720			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>202</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>202</b>
RAIN	On	19/06/2017	Foreign Exchange Future			22,542.07000		22,882.27000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/06/2017	Foreign Exchange Future			9.44490		9.59380			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	19/06/2017	Foreign Exchange Option	10.52	Call			8.29580	4.937	20.07	0.0257	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			934.49580	1,080.037	20.07	0.9743	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			8.09060	4.803	20.13	0.0250	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			944.29060	1,089.903	20.13	0.9750	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			8.50700	5.075	20.01	0.0264	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			924.70700	1,070.175	20.01	0.9736	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 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 19/06/2017 Foreign Exchange Future			3.65140		3.70800			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 19/06/2017 Foreign Exchange Option	4.27	Call			0.80440	0.596	23.52	0.0079	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			562.80440	619.196	23.52	0.9921	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			0.76210	0.567	23.69	0.0075	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			572.76210	629.167	23.69	0.9925	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			0.84960	0.627	23.35	0.0083	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			552.84960	609.227	23.35	0.9917	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 19/06/2017 Foreign Exchange Future			1.39120		1.41050			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.36230		1.38240			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.33890		1.35760			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>1,566,953,230.30</b>	<b>117,982</b>	<b>1,234,768</b>
<b>Total Options</b>									<b>27,338,133.62</b>	<b>95,083</b>	<b>1,827,395</b>
<b>Grand Total:</b>									<b>1,594,291,363.92</b>	<b>213,065</b>	<b>3,062,163</b>