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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/04/2017 Foreign Exchange Future			13.62480		13.49640			0.0000	0.00	0	0
\$ / R On 10/04/2017 Foreign Exchange Future			13.53330		13.50570			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			13.53560		13.50800			0.0000	0.00	0	10
\$ / R On 12/04/2017 Foreign Exchange Future			13.53790		13.51030			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.54020		13.51260			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.55200		13.52450			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			13.55670		13.52920			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			13.55900		13.53160			0.0000	0.00	0	70
\$ / R On 24/04/2017 Foreign Exchange Future			13.56610		13.53870			0.0000	0.00	0	0
\$ / R On 25/04/2017 Foreign Exchange Future			13.56840		13.54100			0.0000	0.00	0	20
\$ / R On 28/04/2017 Foreign Exchange Future			13.57540		13.54810			0.0000	0.00	0	2,057
\$ / R On 02/05/2017 Foreign Exchange Future			13.58480		13.55760			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.58950		13.56230			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.60600		13.57890			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.64160		13.61440			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			13.65340		13.62620			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			13.69860		13.67110			0.0000	10,797,113,232.60	788,191	765,294
\$ / R On 28/06/2017 Foreign Exchange Future			13.72010		13.69230			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.72480		13.69700			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.75340		13.72530			0.0000	0.00	0	0
\$ / R On 21/07/2017 Foreign Exchange Future			13.77470		13.74650			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Future			13.78420		13.75590			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.78900		13.76060			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.79850		13.77010			0.0000	0.00	0	2,885
\$ / R	On	11/08/2017	Foreign Exchange Future			13.82450		13.79600			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.86730		13.83850			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.91470		13.88560			0.0000	36,011,243.60	2,588	52,953
\$ / R	On	27/09/2017	Foreign Exchange Future			13.93610		13.90680			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			13.93840		13.90920			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.99740		13.96800			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.00680		13.97740			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			14.04680		14.01730			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			14.08210		14.05260			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.12910		14.09960			0.0000	610,574,927.40	43,214	93,953
\$ / R	On	22/12/2017	Foreign Exchange Future			14.13850		14.10900			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.26290		14.23360			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.26760		14.23830			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.34260		14.31350			0.0000	3,011,946.00	210	280
\$ / R	On	25/04/2018	Foreign Exchange Future			14.43300		14.40180			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.47370		14.44040			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.48380		14.45010			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.57010		14.53230			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.71220		14.66770			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.80100		14.75230			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.94570		14.89000			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			15.02430		14.96500			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.17910		15.11240			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.26290		15.19220			0.0000	0.00	0	0
Total \$ / R Future												11,446,711,349.60	834,203	924,228
\$ / R	On	04/04/2017	Foreign Exchange Option	13.00	Put			3.77380	0.000	31.00	0.0000	0.00	0	0
\$ / R	On	04/04/2017	Foreign Exchange Option	13.00	Call			500.17380	624.800	31.00	1.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Put			47.66980	43.570	31.15	0.1523	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Call			553.36980	576.870	31.15	0.8477	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Put			18.88140	15.816	34.42	0.0604	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Call			874.58140	899.116	34.42	0.9396	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			543.45660	521.766	30.01	0.8056	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			187.30780	192.334	25.34	0.5367	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			342.86840	316.821	27.09	0.6700	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			98.56840	100.121	27.09	0.3300	0.00	0	2,100
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			49.15660	55.066	30.01	0.1944	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Put			63.30620	56.657	29.99	0.1934	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Call			469.00620	489.957	29.99	0.8066	0.00	0	80,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			95.60710	83.906	28.24	0.2735	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			351.30710	367.206	28.24	0.7265	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			181.60780	159.034	25.34	0.4633	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			493.81720	469.813	27.41	0.7754	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	11/04/2017	Foreign Exchange Option	13.94	Call			61.81720	65.413	27.41	0.2246	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,510.61430	3,482.728	53.16	0.9979	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			0.91430	0.628	53.16	0.0021	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			65.57470	66.205	26.04	0.2241	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			505.27470	478.305	26.04	0.7759	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			374.90990	348.087	25.37	0.6748	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			105.20990	105.987	25.37	0.3252	423,947.60	4,000	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			293.23600	266.927	24.90	0.5891	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			143.53600	144.827	24.90	0.4109	367,571.69	2,538	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			208.82780	186.957	24.38	0.4614	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			221.42780	227.157	24.38	0.5386	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put			55.61630	50.772	27.05	0.1636	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call			568.21630	590.972	27.05	0.8364	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			506.74970	471.120	24.93	0.7654	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			79.34970	71.320	24.93	0.2346	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			910.39940	879.354	25.94	0.8761	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			44.89940	41.354	25.94	0.1239	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			32.23680	31.613	20.82	0.1090	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			701.43680	728.313	20.82	0.8910	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			842.06280	812.258	24.80	0.8366	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			63.66280	61.258	24.80	0.1634	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Put			281.50800	261.433	20.88	0.4866	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Call			260.20800	267.533	20.88	0.5134	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,157.50780	2,130.981	30.49	0.9744	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			8.50780	9.381	30.49	0.0256	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,535.33170	1,509.939	26.27	0.9478	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			16.33170	18.339	26.27	0.0522	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put			74.45540	73.487	19.59	0.2015	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call			555.45540	581.887	19.59	0.7985	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			180.40270	184.536	21.81	0.3831	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			439.40270	416.136	21.81	0.6169	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			292.21180	303.081	20.66	0.5504	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			251.21180	234.681	20.66	0.4496	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,134.01910	3,107.115	37.87	0.9868	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			5.01910	5.515	37.87	0.0132	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			109.66990	110.069	23.04	0.2522	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			668.66990	641.669	23.04	0.7478	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			17.57660	19.763	25.86	0.0564	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,476.57660	1,451.363	25.86	0.9436	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put			62.21970	65.166	18.87	0.1790	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call			610.31970	640.566	18.87	0.8210	0.00	0	1,500
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			781.83330	756.094	23.26	0.7763	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			99.93330	101.494	23.26	0.2237	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put			300.33950	287.773	20.01	0.4758	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call			297.93950	312.573	20.01	0.5242	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call			986.43970	1,016.066	20.37	0.9134	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	02/05/2017	Foreign Exchange Option	12.60	Put			28.83970	31.267	20.37	0.0866	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			34.01200	35.251	19.04	0.1014	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			871.61200	900.051	19.04	0.8986	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call			0.00000	507.000	18.59	0.7067	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put			0.00000	137.500	18.59	0.2933	3,437,500.00	25,000	25,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			360.46060	347.777	20.33	0.5188	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			272.76060	287.277	20.33	0.4812	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			302.78680	289.060	19.17	0.4465	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			361.68680	375.060	19.17	0.5535	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			327.62400	307.053	18.29	0.4263	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			442.02400	448.653	18.29	0.5737	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,381.55250	2,359.061	25.58	0.9434	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			25.95250	30.662	25.58	0.0566	0.00	0	60
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			114.28380	102.152	16.79	0.1966	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			810.48380	825.552	16.79	0.8034	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			84.70140	78.287	22.27	0.1194	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,933.60140	1,899.687	22.27	0.8806	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			83.89840	77.360	22.27	0.1182	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,942.79840	1,908.760	22.27	0.8818	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			85.51380	79.223	22.26	0.1206	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			0.00000	227.780	17.35	0.3125	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			49.47570	50.655	16.25	0.1017	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			0.00000	676.890	19.31	0.5930	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			0.00000	335.490	19.31	0.4070	12,413.12	37	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			0.00000	658.693	17.52	0.6589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			0.00000	260.093	17.52	0.3411	426,032.01	1,638	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			0.00000	706.380	17.35	0.6875	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			269.70780	277.065	19.89	0.3484	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,907.95800	1,938.889	19.39	0.9599	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			16.85800	20.289	19.39	0.0401	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,251.94700	1,227.454	21.21	0.7629	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			173.04700	176.054	21.21	0.2371	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			1,220.57570	1,249.255	16.25	0.8983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			885.59010	908.885	16.78	0.7889	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			190.95970	184.057	17.09	0.2703	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			762.05970	782.657	17.09	0.7297	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			256.16650	247.680	17.45	0.3304	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			657.26650	676.280	17.45	0.6696	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			848.60780	828.465	19.89	0.6516	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			37.18170	38.911	16.13	0.0822	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,593.58640	1,625.382	17.53	0.9443	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			22.48640	26.782	17.53	0.0557	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			1,006.20730	1,032.154	16.58	0.8355	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			95.10730	93.554	16.58	0.1645	4,677.70	50	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			134.49010	130.285	16.78	0.2111	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			1,094.30030	1,121.643	16.44	0.8641	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			286.34970	277.195	17.60	0.3555	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			617.44970	635.795	17.60	0.6445	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,691.58910	1,723.091	18.11	0.9498	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			20.48910	24.491	18.11	0.0502	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,308.28170	1,337.511	16.13	0.9178	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			212.66060	205.208	17.22	0.2912	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			295.32620	285.980	17.65	0.3628	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			606.42620	624.580	17.65	0.6372	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,447.10690	1,479.390	16.65	0.9344	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			26.00690	30.790	16.65	0.0656	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			73.20030	73.043	16.44	0.1359	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			443.33600	457.249	18.37	0.5162	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			337.65640	327.443	17.84	0.3952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			558.75640	576.043	17.84	0.6048	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			742.73240	763.055	17.16	0.7193	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			201.63240	194.455	17.16	0.2807	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			723.76060	743.808	17.22	0.7088	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			590.18770	608.052	17.71	0.6264	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			900.15780	923.823	16.75	0.7950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			129.05780	125.223	16.75	0.2050	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			533.87550	518.971	18.64	0.5176	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			404.97550	417.571	18.64	0.4824	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			472.23600	458.649	18.37	0.4838	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			447.35980	461.564	18.35	0.5197	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,468.53400	1,442.422	21.87	0.8050	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			139.63400	141.022	21.87	0.1950	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			975.19450	1,000.544	16.63	0.8244	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			104.09450	101.944	16.63	0.1756	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			309.08770	299.452	17.71	0.3736	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			267.30380	274.560	19.91	0.3458	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,599.70980	1,571.908	22.05	0.8291	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			120.80980	120.508	22.05	0.1709	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			362.51830	351.823	17.94	0.4132	35,182.25	100	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			533.61830	550.423	17.94	0.5868	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			466.25980	452.964	18.35	0.4803	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			44.82970	33.954	22.66	0.0582	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,045.75100	1,072.375	16.52	0.8489	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			84.65100	83.775	16.52	0.1511	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			300.41920	309.044	19.56	0.3810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			759.31920	740.444	19.56	0.6190	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			856.20380	835.960	19.91	0.6542	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			61.99410	52.520	22.46	0.0850	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,823.89630	1,791.622	22.20	0.8655	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			94.99630	90.222	22.20	0.1345	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			337.85670	347.963	19.20	0.4189	0.00	0	600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			666.75670	649.363	19.20	0.5811	0.00	0	3,800

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	Put		2,573.72970	2,535.354	22.66	0.9418	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		215.67230	220.750	20.56	0.2881	52,980.12	240	99,178
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,382.80030	2,345.030	22.54	0.9276	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		53.90030	43.630	22.54	0.0724	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		251.10080	257.672	20.11	0.3281	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		910.00080	889.072	20.11	0.6719	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,240.89410	2,203.920	22.46	0.9150	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		49.14000	38.508	22.60	0.0649	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		380.08520	391.783	18.84	0.4595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		578.98520	563.183	18.84	0.5405	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,250.31540	2,213.279	22.46	0.9159	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		61.41540	51.879	22.46	0.0841	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,044.57230	1,022.151	20.56	0.7119	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,393.49720	4,383.163	33.12	0.9599	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		394.11470	406.324	18.73	0.4725	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		553.01470	537.724	18.73	0.5275	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		287.19590	295.280	19.69	0.3671	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		796.09590	776.681	19.69	0.6329	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,478.04000	2,439.908	22.60	0.9351	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		31.29310	27.416	24.95	0.0446	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		305.88740	314.732	19.50	0.3867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		744.78740	726.132	19.50	0.6133	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,631.34250	2,592.870	22.70	0.9456	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		42.44250	31.470	22.70	0.0544	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		14.59720	31.763	33.12	0.0401	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,915.23300	1,881.570	22.26	0.8781	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,986.31450	4,969.694	33.12	0.9754	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		7.41450	18.294	33.12	0.0246	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		274.58530	282.147	19.83	0.3537	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		833.48530	813.547	19.83	0.6463	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,090.19310	3,058.816	24.95	0.9554	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,372.23830	1,346.789	21.58	0.7875	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,491.96410	4,480.413	33.12	0.9630	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		13.06410	29.013	33.12	0.0370	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		829.05480	850.542	16.88	0.7637	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		157.95480	151.942	16.88	0.2363	4,603,985.45	30,301	48,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		86.33300	80.170	22.26	0.1219	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,924.41380	1,890.623	22.26	0.8794	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		66.20630	57.221	22.42	0.0915	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,175.10630	2,138.621	22.42	0.9085	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,041.00340	6,017.992	33.12	0.9901	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		2.10340	6.592	33.12	0.0099	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		153.33830	155.389	21.58	0.2125	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		375.09140	369.331	17.99	0.4092	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		567.39140	589.431	17.99	0.5908	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,603.65240	2,573.473	23.76	0.9212	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	28/06/2017	Foreign Exchange Option	16.24	Call			55.95240	53.573	23.76	0.0788	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			485.98510	478.985	18.40	0.4741	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			482.98510	503.785	18.40	0.5259	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,274.37680	4,256.461	28.03	0.9610	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			19.67680	29.861	28.03	0.0390	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			427.75010	447.027	18.76	0.4616	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			652.45010	643.627	18.76	0.5384	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,101.29240	1,084.773	19.98	0.6757	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			287.79240	299.473	19.98	0.3243	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			903.80580	890.081	19.25	0.6145	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			359.70580	374.281	19.25	0.3855	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			823.27990	849.725	16.94	0.6944	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			267.37990	265.525	16.94	0.3056	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,845.00470	2,816.717	23.50	0.9058	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			75.60470	75.717	23.50	0.0942	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			404.33400	399.961	17.50	0.3953	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			664.93400	688.961	17.50	0.6047	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			524.10670	517.534	17.82	0.4574	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			574.20670	596.034	17.82	0.5426	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			550.22400	542.630	17.72	0.4586	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			596.22400	617.130	17.72	0.5414	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			428.97750	423.486	17.01	0.3811	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			767.47750	790.786	17.01	0.6189	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,096.05960	3,058.838	22.44	0.9020	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			94.55960	86.138	22.44	0.0980	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,302.18860	1,330.296	15.80	0.8082	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			166.58860	165.596	15.80	0.1918	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			703.47180	723.441	17.23	0.5613	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			577.87180	568.741	17.23	0.4387	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,663.76380	2,634.729	21.85	0.8503	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,586.78650	3,545.545	22.82	0.9136	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			91.97270	79.716	22.83	0.0859	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,596.37270	3,555.015	22.83	0.9141	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			92.80130	80.776	22.81	0.0869	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,577.20130	3,536.076	22.81	0.9131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			433.10610	444.512	18.71	0.3861	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			939.24420	923.709	18.29	0.5698	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			494.84420	508.409	18.29	0.4302	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,060.75210	1,043.535	18.61	0.6042	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			446.35210	458.235	18.61	0.3958	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			92.38650	80.245	22.82	0.0864	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			333.75930	341.286	19.62	0.3087	204,771.72	600	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,496.54170	1,525.420	15.52	0.8585	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			110.94170	110.720	15.52	0.1415	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			1,031.88190	1,058.213	16.23	0.7179	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			286.28190	283.513	16.23	0.2821	0.00	0	90

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	14.55	Put		1,097.50610	1,079.812	18.71	0.6139	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		179.62750	178.449	15.85	0.2026	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,949.31890	1,983.321	16.95	0.9113	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		63.71890	68.621	16.95	0.0887	41,172.84	600	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		442.22160	435.530	16.80	0.3733	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		827.82160	850.230	16.80	0.6267	0.00	0	5,730
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,448.15930	1,426.586	19.62	0.6913	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		186.80640	188.627	21.26	0.1843	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		850.17190	835.978	18.04	0.5419	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		535.77190	550.678	18.04	0.4581	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,224.52690	3,188.567	22.53	0.8922	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		110.12690	103.266	22.53	0.1078	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		1,265.22750	1,293.149	15.85	0.7974	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,038.91820	1,021.989	18.55	0.5983	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,203.28720	1,184.135	18.99	0.6398	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		398.88720	408.835	18.99	0.3602	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,124.10390	1,151.156	16.07	0.7517	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		238.50390	236.456	16.07	0.2483	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,301.20640	2,273.927	21.26	0.8157	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		70.94430	53.403	23.30	0.0600	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		880.66310	903.966	16.63	0.6522	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		395.06310	389.266	16.63	0.3478	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,252.96860	3,216.525	22.55	0.8940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		108.56860	101.225	22.55	0.1060	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		454.51820	466.689	18.55	0.4017	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		863.64780	849.243	18.08	0.5463	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,035.71190	3,003.284	22.37	0.8789	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		121.31190	117.984	22.37	0.1211	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,114.40000	986,085.300	23.34	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	23.34	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,185.34430	4,138.703	23.30	0.9400	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		149.36380	149.429	21.85	0.1497	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		497.86950	511.536	18.27	0.4323	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		932.26950	916.836	18.27	0.5677	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		707.91840	727.980	17.22	0.5637	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		572.31840	563.280	17.22	0.4363	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		529.24780	543.943	18.08	0.4537	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		447.62260	440.441	16.71	0.3700	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		854.42260	876.541	16.71	0.6300	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,335.83890	3,298.663	22.49	0.8931	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		112.63890	104.763	22.49	0.1069	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		308.19910	304.842	16.22	0.2906	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		1,037.39910	1,063.242	16.22	0.7094	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,293.09930	1,272.461	18.77	0.6309	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		451.09930	459.861	18.77	0.3691	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,604.77240	3,566.911	22.69	0.8858	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	27/10/2017	Foreign Exchange Option	17.45	Call			132.17240	123.711	22.69	0.1142	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			465.91980	457.850	16.55	0.3599	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			943.31980	964.650	16.55	0.6401	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			731.01770	717.979	17.20	0.4591	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			768.31770	784.779	17.20	0.5409	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			480.87710	472.193	16.37	0.3499	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,033.47710	1,054.293	16.37	0.6501	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,841.28820	3,801.693	22.73	0.8783	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			153.88820	143.793	22.73	0.1217	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,245.89610	1,270.127	16.03	0.7106	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			376.29610	371.027	16.03	0.2894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,523.60990	1,499.931	18.80	0.6367	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			210.63650	204.686	21.62	0.1632	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			782.71410	796.527	17.32	0.5192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			863.11410	847.427	17.32	0.4808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,308.96410	3,273.247	21.67	0.8385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			208.56410	202.347	21.67	0.1615	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,395.54250	1,421.117	15.85	0.7554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			844.55910	829.163	17.28	0.4751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,121.22760	4,079.457	22.96	0.8800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			160.82760	148.557	22.96	0.1200	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			817.59070	832.295	17.19	0.5364	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			807.99070	793.195	17.19	0.4636	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,281.03650	3,245.586	21.62	0.8368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			213.45450	207.858	21.56	0.1656	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			661.50750	672.109	17.86	0.4557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,091.90750	1,073.009	17.86	0.5443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,958.93300	2,926.975	21.14	0.8138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			238.53300	236.075	21.14	0.1862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			794.15910	808.263	17.28	0.5249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,071.44870	1,052.817	17.82	0.5391	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,172.59350	1,196.067	16.13	0.6866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			422.99350	416.967	16.13	0.3134	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			854.10840	869.719	17.05	0.5540	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			754.50840	740.619	17.05	0.4460	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,243.85450	3,208.758	21.56	0.8344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			205.84990	199.288	21.73	0.1592	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,154.78380	1,178.059	16.15	0.6805	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			435.18380	428.959	16.15	0.3195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,717.37800	2,686.423	20.79	0.7931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			266.97800	265.523	20.79	0.2069	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			671.04870	681.917	17.82	0.4609	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			339.10500	340.258	20.09	0.2572	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,239.50500	2,211.158	20.09	0.7428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,346.24990	3,310.188	21.73	0.8408	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,402.28130	3,365.715	21.82	0.8442	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	17.31	Put			3,411.63410	3,374.983	21.83	0.8448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			202.53460	195.551	21.80	0.1563	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,392.93460	3,356.451	21.80	0.8437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,850.57910	1,883.718	15.93	0.8513	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			150.97910	154.618	15.93	0.1487	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			201.88130	194.815	21.82	0.1558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			443.42310	437.068	16.17	0.3236	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,647.82820	1,678.148	15.73	0.8165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			198.22820	199.048	15.73	0.1835	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,515.87110	1,492.260	18.78	0.6353	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			505.47110	511.360	18.78	0.3647	971,583.43	1,900	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			201.23410	194.083	21.83	0.1552	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			588.67980	577.825	16.59	0.3856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,010.89440	2,045.570	16.07	0.8745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			121.29440	126.470	16.07	0.1255	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,417.80760	2,454.292	16.44	0.9198	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			68.20760	75.192	16.44	0.0802	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			1,143.02310	1,166.168	16.17	0.6764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			1,089.04660	1,109.681	16.28	0.6559	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,768.30530	1,800.428	15.85	0.8380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			168.70530	171.328	15.85	0.1620	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,315.97050	1,340.862	15.94	0.7323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			336.37050	331.762	15.94	0.2677	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			988.27980	1,006.925	16.59	0.6144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			503.20990	509.031	18.80	0.3633	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,445.43400	2,415.850	20.39	0.7662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			305.03400	304.950	20.39	0.2338	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,431.61420	1,408.750	18.60	0.6195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			531.21420	537.850	18.60	0.3805	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			489.44660	480.581	16.28	0.3441	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			295.94250	292.017	15.85	0.2446	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,193.63590	2,229.447	16.24	0.8970	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			94.03590	100.347	16.24	0.1030	0.00	0	400
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			491.81920	482.918	16.28	0.3431	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,100.81920	1,121.418	16.28	0.6569	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,078.75420	4,037.301	22.89	0.8757	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			167.75420	155.801	22.89	0.1243	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			886.58790	870.716	17.12	0.4573	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			920.18790	933.616	17.12	0.5427	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			874.81930	859.192	17.08	0.4529	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			933.11930	946.792	17.08	0.5471	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,759.58390	1,733.328	18.69	0.6252	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			613.08390	615.928	18.69	0.3748	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			305.41360	297.646	21.25	0.1974	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,481.91360	3,445.046	21.25	0.8026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			443.27800	436.693	15.96	0.2872	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	19/03/2018	Foreign Exchange Option	17.51	Put		3,500.29020	3,463.286	21.28	0.8037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,456.77800	1,479.293	15.96	0.7128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,651.03810	1,675.396	15.75	0.7627	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		337.53810	332.796	15.75	0.2373	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		304.60010	296.764	21.27	0.1969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,491.10010	3,454.164	21.27	0.8031	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		303.79020	295.886	21.28	0.1963	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,416.25910	1,392.445	18.01	0.5460	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		818.05910	825.445	18.01	0.4540	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,023.59670	1,994.152	19.07	0.6431	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		615.39670	617.152	19.07	0.3569	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,027.44120	1,008.625	17.31	0.4527	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		1,067.84120	1,082.325	17.31	0.5473	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		967.48570	948.979	17.17	0.4360	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		1,117.58570	1,132.779	17.17	0.5640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,878.07510	1,911.420	16.03	0.7624	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		395.77510	391.320	16.03	0.2376	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,461.93280	2,426.329	19.68	0.6678	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		614.23280	616.429	19.68	0.3322	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		427.14570	423.262	21.24	0.2371	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,584.84570	3,543.162	21.24	0.7629	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,578.79370	3,624.207	16.16	0.9528	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		46.49370	54.107	16.16	0.0472	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,521.56910	1,548.519	16.48	0.6755	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		629.26910	618.419	16.48	0.3245	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		426.21960	422.277	21.25	0.2366	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,593.91960	3,552.177	21.25	0.7634	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		425.29720	421.300	21.27	0.2360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,602.99720	3,561.200	21.27	0.7640	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,183.22670	1,159.442	17.70	0.4468	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		1,230.92670	1,251.642	17.70	0.5532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		1,225.97410	1,247.961	18.00	0.5347	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,343.67410	1,316.961	18.00	0.4653	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		1,233.32690	1,255.526	17.98	0.5371	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,331.02690	1,304.526	17.98	0.4629	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		1,229.64420	1,251.741	17.99	0.5359	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,337.34420	1,310.741	17.99	0.4641	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,341.09470	1,312.633	18.00	0.4446	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		1,371.09470	1,398.333	18.00	0.5554	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		1,362.07170	1,390.553	18.24	0.5400	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,487.07170	1,456.253	18.24	0.4600	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		1,369.36660	1,398.080	18.22	0.5421	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,474.36660	1,443.780	18.22	0.4579	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		1,365.71340	1,394.307	18.23	0.5411	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,480.71340	1,450.007	18.23	0.4589	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,492.95900	1,460.088	18.23	0.4422	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	13/02/2019	Foreign Exchange Option	15.10	Call			1,505.35900	1,539.188	18.23	0.5578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,498.66490	1,533.843	18.43	0.5445	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,636.46490	1,600.943	18.43	0.4555	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,505.86370	1,541.292	18.41	0.5464	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,623.66370	1,588.392	18.41	0.4536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,502.25910	1,537.566	18.42	0.5455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,630.05910	1,594.666	18.42	0.4545	0.00	0	0
Total \$ / R Option												10,581,817.92	67,004	1,546,261
Total \$ / R												11,457,293,167.52	901,207	2,470,489
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.69860		13.67110			0.0000	136,986.00	10	507
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.91470		13.88560			0.0000	0.00	0	27
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.12910		14.09960			0.0000	353,227.50	25	40
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.34260		14.31350			0.0000	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.57010		14.53230			0.0000	0.00	0	47
Total \$ / R MAXI Future												490,213.50	35	621
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			3,807.17420	2,700.946	22.76	0.0476	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			274,697.17420	270,840.946	22.76	0.9524	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			3,773.07490	2,666.622	22.77	0.0470	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			275,663.07490	271,806.622	22.77	0.9530	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			3,841.68700	2,735.689	22.76	0.0481	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			273,731.68700	269,875.689	22.76	0.9519	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			30,685.79910	31,334.112	19.93	0.2865	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			157,125.79910	154,864.112	19.93	0.7135	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			30,516.01860	31,157.605	19.95	0.2851	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			157,956.01860	155,687.605	19.95	0.7149	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			30,856.73900	31,511.816	19.91	0.2879	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			156,296.73900	154,041.816	19.91	0.7121	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			96,453.71080	98,267.499	16.67	0.6042	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			61,493.71080	60,357.499	16.67	0.3958	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			95,985.73920	97,789.274	16.68	0.6021	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			62,025.73920	60,879.274	16.68	0.3979	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			96,924.39600	98,747.974	16.65	0.6062	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			60,964.39600	59,837.974	16.65	0.3938	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			121,939.47550	123,682.360	16.30	0.6399	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			62,589.47550	61,422.360	16.30	0.3601	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			121,445.91790	123,178.069	16.31	0.6381	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			63,095.91790	61,918.070	16.31	0.3619	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			122,435.60370	124,188.160	16.29	0.6417	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			62,085.60370	60,928.160	16.29	0.3583	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			137,184.10370	139,559.686	16.76	0.6316	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			76,954.10370	75,549.685	16.76	0.3684	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			136,713.58940	139,078.501	16.77	0.6301	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			77,483.58940	76,068.501	16.77	0.3699	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 18/06/2018	Foreign Exchange Option	13.92	Call			137,655.76840	140,043.219	16.75	0.6331	0.00	0	0
\$ / R	MAXI	On 18/06/2018	Foreign Exchange Option	13.92	Put			76,425.76840	75,033.219	16.75	0.3669	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												490,213.50	35	621
£ / R		On 13/04/2017	Foreign Exchange Future			16.85910		16.87980			0.0000	0.00	0	61
£ / R		On 24/04/2017	Foreign Exchange Future			16.88550		16.90720			0.0000	0.00	0	10
£ / R		On 25/04/2017	Foreign Exchange Future			16.89760		16.91940			0.0000	0.00	0	227
£ / R		On 28/04/2017	Foreign Exchange Future			16.90740		16.92950			0.0000	0.00	0	97
£ / R		On 19/06/2017	Foreign Exchange Future			17.08490		17.10550			0.0000	43,686,089.30	2,557	57,270
£ / R		On 18/09/2017	Foreign Exchange Future			17.39770		17.41690			0.0000	34,795.40	2	1,788
£ / R		On 18/12/2017	Foreign Exchange Future			17.71420		17.73390			0.0000	0.00	0	215
Total £ / R Future												43,720,884.70	2,559	59,668
£ / R		On 13/04/2017	Foreign Exchange Option	17.03	Put			342.88350	348.367	23.91	0.5986	0.00	0	0
£ / R		On 13/04/2017	Foreign Exchange Option	17.03	Call			192.68350	177.467	23.91	0.4014	0.00	0	0
£ / R		On 24/04/2017	Foreign Exchange Option	16.14	Put			69.83680	79.049	21.03	0.1731	0.00	0	0
£ / R		On 24/04/2017	Foreign Exchange Option	16.14	Call			837.03680	824.549	21.03	0.8269	0.00	0	0
£ / R		On 25/04/2017	Foreign Exchange Option	23.98	Call			0.74470	0.847	48.41	0.0016	0.00	0	0
£ / R		On 25/04/2017	Foreign Exchange Option	23.98	Put			7,061.34470	7,083.247	48.41	0.9984	0.00	0	0
£ / R		On 28/04/2017	Foreign Exchange Option	17.00	Put			391.74790	402.349	20.42	0.5311	0.00	0	0
£ / R		On 28/04/2017	Foreign Exchange Option	17.00	Call			321.24790	309.749	20.42	0.4689	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.03	Call			11.52380	14.560	33.74	0.0162	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.03	Put			6,936.02380	6,959.660	33.74	0.9838	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.04	Call			11.43250	14.451	33.74	0.0161	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.04	Put			6,945.93250	6,969.551	33.74	0.9839	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.02	Call			11.61580	14.670	33.74	0.0164	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.02	Put			6,926.11580	6,949.770	33.74	0.9836	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	16.50	Put			285.48810	297.260	17.67	0.3184	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	16.50	Call			890.98810	882.160	17.67	0.6816	0.00	0	600
£ / R		On 19/06/2017	Foreign Exchange Option	17.50	Put			816.74180	834.265	19.20	0.5910	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	17.50	Call			422.24180	419.165	19.20	0.4090	0.00	0	600
£ / R		On 19/06/2017	Foreign Exchange Option	19.00	Put			2,020.45750	2,040.884	21.52	0.8491	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	19.00	Call			125.95750	125.784	21.52	0.1509	0.00	0	1,200
£ / R		On 18/09/2017	Foreign Exchange Option	18.00	Call			615.87640	608.418	18.37	0.4162	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.00	Put			1,198.97640	1,210.718	18.37	0.5838	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.01	Call			612.73500	605.306	18.39	0.4145	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.01	Put			1,205.83500	1,217.606	18.39	0.5855	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	17.99	Call			619.02900	611.546	18.36	0.4178	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	17.99	Put			1,192.12900	1,203.846	18.36	0.5822	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.15	Call			50.45320	43.431	21.99	0.0356	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.15	Put			7,466.55320	7,479.231	21.99	0.9644	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.16	Call			50.19280	43.198	21.99	0.0355	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.16	Put			7,476.29280	7,488.998	21.99	0.9645	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.14	Call			50.71480	43.666	21.99	0.0358	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	25.14	Put			7,456.81480	7,469.466	21.99	0.9642	0.00	0	0
Total £ / R Option												0.00	0	2,400
Total £ / R												43,720,884.70	2,559	62,068
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12431		0.12353			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12680		0.12599			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12936		0.12854			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,804
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			20.55440	31.198	24.82	0.0545	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,667.95440	2,600.198	24.82	0.9455	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			4.02940	7.178	24.82	0.0149	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,651.42940	3,576.178	24.82	0.9851	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.66020	1.410	24.82	0.0034	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,648.06020	4,570.410	24.82	0.9966	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			49.11720	61.482	22.67	0.0749	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,450.11720	3,381.882	22.67	0.9251	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			18.19400	24.066	22.67	0.0332	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,419.19400	4,344.465	22.67	0.9668	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			122.63600	146.029	22.67	0.1541	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,523.63600	2,466.429	22.67	0.8459	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,911.28970	1,998.771	14.54	0.9173	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			56.98970	62.771	14.54	0.0827	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,181.78490	1,251.004	16.36	0.7306	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			327.48490	315.004	16.36	0.2694	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			719.39990	768.842	18.42	0.5182	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			865.09990	832.842	18.42	0.4818	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,804
€ / R	On	13/04/2017	Foreign Exchange Future			14.43800		14.40960			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			14.45740		14.43070			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.65340		14.62520			0.0000	39,945,168.40	2,726	110,734
€ / R	On	18/09/2017	Foreign Exchange Future			14.95430		14.92460			0.0000	7,955,687.60	532	7,805
€ / R	On	18/12/2017	Foreign Exchange Future			15.26230		15.23150			0.0000	0.00	0	749
€ / R	On	19/03/2018	Foreign Exchange Future			15.57640		15.54590			0.0000	0.00	0	916
Total € / R Future												47,900,856.00	3,258	120,254
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			481.24220	448.987	24.32	0.7354	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			90.84220	86.987	24.32	0.2646	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			60.31990	48.101	17.37	0.1430	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			691.01990	705.501	17.37	0.8570	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			8.47180	8.865	26.42	0.0147	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	19.19	Put			4,573.27180	4,545.465	26.42	0.9853	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			8.36880	8.757	26.42	0.0146	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			218.18260	200.776	15.95	0.2892	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,583.16880	4,555.357	26.42	0.9854	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			8.57600	8.973	26.42	0.0149	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,563.37600	4,535.573	26.42	0.9851	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,739.18700	1,706.360	20.70	0.8540	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			104.38700	99.760	20.70	0.1460	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			733.38260	744.176	15.95	0.7108	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			62.96940	57.729	23.77	0.0593	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,608.36940	4,573.429	23.77	0.9407	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			62.52180	57.304	23.77	0.0589	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,617.92180	4,583.004	23.77	0.9411	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			63.41990	58.156	23.77	0.0597	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,598.81990	4,563.856	23.77	0.9403	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			235.13190	229.333	19.93	0.1786	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,063.63190	3,027.033	19.93	0.8214	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			234.20920	228.405	19.95	0.1780	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,072.70920	3,036.105	19.95	0.8220	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			236.05940	230.269	19.92	0.1793	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,054.55940	3,017.969	19.92	0.8207	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			74.83760	69.790	23.97	0.0572	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,253.33760	6,217.490	23.97	0.9428	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,511.53130	1,533.736	15.04	0.7722	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			280.03130	271.436	15.04	0.2278	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,637.46060	1,604.776	17.63	0.6579	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			478.96060	477.076	17.63	0.3421	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			603.74240	586.263	15.24	0.3464	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,294.41010	1,307.314	15.25	0.6518	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			608.51010	590.914	15.25	0.3482	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,289.20320	1,301.985	15.26	0.6501	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			613.30320	595.585	15.26	0.3499	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,299.64240	1,312.664	15.24	0.6536	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												47,900,856.00	3,258	156,254
AUS / R	On	19/06/2017	Foreign Exchange Future			10.33800		10.37820			0.0000	12,054,108.00	1,166	30,012
AUS / R	On	18/09/2017	Foreign Exchange Future			10.48580		10.52590			0.0000	0.00	0	1,735
AUS / R	On	18/12/2017	Foreign Exchange Future			10.63500		10.67530			0.0000	0.00	0	53
Total AU\$ / R Future												12,054,108.00	1,166	31,800
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			21.47350	22.835	20.80	0.0566	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,713.27350	1,754.835	20.80	0.9434	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			21.99610	23.242	20.70	0.0577	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,693.79610	1,735.242	20.70	0.9423	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	12.06	Call			21.73260	23.037	20.75	0.0571	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,703.53260	1,745.037	20.75	0.9429	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			60.38430	48.803	16.20	0.0948	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,714.48430	1,743.003	16.20	0.9052	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			59.64330	48.059	16.20	0.0936	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,723.74330	1,752.259	16.20	0.9064	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			61.13450	49.558	16.20	0.0960	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,705.23450	1,733.758	16.20	0.9040	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,373.80330	1,402.959	15.38	0.7856	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			172.12460	160.970	15.36	0.2178	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,356.82460	1,385.970	15.36	0.7822	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			170.60830	159.457	15.37	0.2161	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,365.30830	1,394.457	15.37	0.7839	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			169.10330	157.959	15.38	0.2144	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												12,054,108.00	1,166	31,800
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.20730		10.22120			0.0000	0.00	0	15
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.38280		10.39580			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.55870		10.57250			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	25
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			31.28770	33.015	20.91	0.0780	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,550.08770	1,565.715	20.91	0.9220	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			30.84620	32.611	20.95	0.0771	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,559.64620	1,575.311	20.95	0.9229	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			31.73540	33.425	20.87	0.0789	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,540.53540	1,556.125	20.87	0.9211	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			172.60100	169.446	17.01	0.2512	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,066.80100	1,076.646	17.01	0.7488	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			170.95690	167.798	17.03	0.2491	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,075.15690	1,084.999	17.03	0.7509	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			174.26290	171.114	16.98	0.2533	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,058.46290	1,068.314	16.98	0.7467	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			528.58590	520.773	14.46	0.5300	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			496.08590	502.073	14.46	0.4700	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			524.17190	516.376	14.47	0.5270	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			501.67190	507.676	14.47	0.4730	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			533.03510	525.198	14.45	0.5331	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			490.53510	496.498	14.45	0.4669	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	25
CHF / R	On	19/06/2017	Foreign Exchange Future			13.73770		13.68840			0.0000	0.00	0	1,356

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	18/09/2017	Foreign Exchange Future			14.03760		13.98640			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.34450		14.29350			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			40.74060	45.629	21.60	0.0777	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,232.34060	2,187.929	21.60	0.9223	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			40.23460	45.044	21.61	0.0768	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,241.83460	2,197.344	21.61	0.9232	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			41.25260	46.220	21.60	0.0786	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,222.85260	2,178.520	21.60	0.9214	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			259.58710	277.380	19.48	0.2637	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,663.18710	1,629.780	19.48	0.7363	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			258.02850	275.772	19.50	0.2623	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,671.62850	1,638.172	19.50	0.7377	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			261.15980	278.999	19.46	0.2650	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,654.75980	1,621.399	19.46	0.7350	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			924.17330	950.696	16.48	0.5907	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			660.67330	636.196	16.48	0.4093	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			919.50240	945.959	16.49	0.5887	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			666.00240	641.459	16.49	0.4113	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			928.87060	955.454	16.46	0.5927	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			655.37060	630.954	16.46	0.4073	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	19/06/2017	Foreign Exchange Future			1.97990		1.97790			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99740		1.99550			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			2.01540		2.01330			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			70.53390	79.063	21.11	0.0925	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,891.53390	2,880.063	21.11	0.9075	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			84.26380	92.651	20.91	0.1064	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,705.26380	2,693.651	20.91	0.8936	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			77.11050	85.587	21.01	0.0992	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,798.11050	2,786.587	21.01	0.9008	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			416.73280	422.646	18.02	0.2935	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,961.73280	1,948.646	18.02	0.7065	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			397.58660	402.968	18.13	0.2820	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,042.58660	2,028.968	18.13	0.7180	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			436.87440	443.338	17.91	0.3054	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,881.87440	1,869.338	17.91	0.6946	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			694.92680	691.281	15.46	0.3600	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,373.40490	1,390.095	15.50	0.6249	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	18/12/2017	Foreign Exchange Option	1.95	Put			740.40490	736.095	15.50	0.3751	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,320.51870	1,336.522	15.55	0.6097	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			787.51870	782.522	15.55	0.3903	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,427.92680	1,445.281	15.46	0.6400	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.97070		1.96840			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			451.94230	466.450	18.92	0.5518	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			367.94230	359.450	18.92	0.4482	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			407.00200	420.001	19.13	0.5132	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			423.00200	413.001	19.13	0.4868	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			365.89660	377.398	19.35	0.4757	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			481.89660	470.398	19.35	0.5243	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	19/06/2017	Foreign Exchange Future			1.97170		1.96550			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,074.11550	2,022.822	19.23	0.8403	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			121.96940	132.393	19.52	0.1511	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,166.96940	2,115.393	19.52	0.8489	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			115.36760	125.530	19.80	0.1431	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,260.36760	2,208.530	19.80	0.8569	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			129.11550	139.822	19.23	0.1597	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.76540		1.76190			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.79540		1.79170			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.82440		1.82060			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			144.37810	147.433	22.20	0.1631	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,125.37810	2,093.433	22.20	0.8369	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			134.00370	135.204	22.26	0.1518	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,215.00370	2,181.204	22.26	0.8482	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			124.40250	123.912	22.32	0.1411	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,305.40250	2,269.912	22.32	0.8589	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
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			396.07520	405.113	19.66	0.2896	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,979.07520	1,951.113	19.66	0.7104	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			379.06230	387.517	19.82	0.2785	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,062.06230	2,033.517	19.82	0.7215	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			414.02250	423.664	19.51	0.3012	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,897.02250	1,869.664	19.51	0.6988	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,249.65520	1,273.220	16.23	0.6141	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			743.65520	729.220	16.23	0.3859	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,201.65140	1,224.093	16.33	0.5980	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			795.65140	780.093	16.33	0.4020	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,299.44860	1,324.134	16.12	0.6304	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			693.44860	680.134	16.12	0.3696	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13100		0.13080			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13080		0.13050			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.13080		0.13060			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.53650		9.54930			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.66700		9.67920			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.79750		9.80990			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			24.86680	27.047	20.11	0.0721	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,425.56680	1,440.547	20.11	0.9279	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			24.52810	26.765	20.16	0.0713	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,435.22810	1,450.265	20.16	0.9287	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			25.21200	27.333	20.05	0.0729	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,415.91200	1,430.833	20.05	0.9271	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,028.43150	1,039.960	16.16	0.7796	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			126.22680	125.528	16.19	0.2183	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,037.02680	1,048.528	16.19	0.7817	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			129.05380	128.411	16.14	0.2226	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,019.85380	1,031.411	16.14	0.7774	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			127.63150	126.960	16.16	0.2204	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			447.91440	456.974	13.87	0.4776	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			458.12940	454.791	14.03	0.5192	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			458.22940	467.291	14.03	0.4808	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			458.48410	455.143	14.18	0.5161	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			468.58410	477.643	14.18	0.4839	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			457.81440	454.474	13.87	0.5224	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.28560		1.29220			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.30080		1.30910			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.31680		1.32420			0.0000	0.00	0	0
Total PULA / R Future									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			878.00000	944.000		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			978.00000	1,044.000		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			1,078.00000	1,144.000		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			609.00000	692.000		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			709.00000	792.000		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			509.00000	592.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			0.00000	32.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			242.00000	168.000		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			142.00000	68.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			42.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.24720		1.25120			0.0000	0.00	0	4,068
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.25030		1.25430			0.0000	0.00	0	0
QUANTO £ On 18/12/2017 Foreign Exchange Future			1.25370		1.25780			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	4,068
Total QUANTO £ / \$									0.00	0	4,068
QUANTO € On 19/06/2017 Foreign Exchange Future			1.06970		1.06980			0.0000	0.00	0	32,879
QUANTO € On 18/09/2017 Foreign Exchange Future			1.07470		1.07480			0.0000	0.00	0	0
QUANTO € On 18/12/2017 Foreign Exchange Future			1.08020		1.08030			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	32,879
Total QUANTO € / \$									0.00	0	32,879

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/06/2017	Foreign Exchange Future			23,035.95000		22,990.93000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.79500		9.79090			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			89.40030	91.813	18.26	0.2075	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			818.50030	816.813	18.26	0.7925	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			87.96060	90.307	18.29	0.2046	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			827.06060	825.307	18.29	0.7954	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			90.86250	93.342	18.24	0.2104	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			809.96250	808.342	18.24	0.7896	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.66470		3.67410			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			10.41250	11.124	22.04	0.0708	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			606.31250	616.424	22.04	0.9292	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			10.05600	10.804	22.15	0.0688	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			615.95600	626.104	22.15	0.9312	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			10.78370	11.456	21.93	0.0729	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			596.68370	606.756	21.93	0.9271	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.38290		1.37620			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.36120		1.35470			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.34100		1.33560			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												11 550 877 411.80	841,221	1,180,457
Total Options												10 581 817.92	67,004	1,584,661
Grand Total:												11,561,459,229.72	908,225	2,765,118