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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/04/2017 Foreign Exchange Future			13.06500		13.01570			0.0000	27,436,500.00	2,100	0
\$ / R On 26/04/2017 Foreign Exchange Future			13.08480		13.01580			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.08480		13.01640			0.0000	1,347,734.40	103	2,081
\$ / R On 02/05/2017 Foreign Exchange Future			13.08950		13.02330			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.09170		13.02670			0.0000	0.00	0	5,000
\$ / R On 08/05/2017 Foreign Exchange Future			13.09610		13.02670			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.10370		13.04320			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.10630		13.04570			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.11390		13.05310			0.0000	0.00	0	10
\$ / R On 19/05/2017 Foreign Exchange Future			13.12410		13.06300			0.0000	0.00	0	1,140
\$ / R On 26/05/2017 Foreign Exchange Future			13.14190		13.08030			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.15210		13.08930			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.15460		13.09150			0.0000	236,782.80	18	1,200
\$ / R On 19/06/2017 Foreign Exchange Future			13.19720		13.13410			0.0000	745,866,152.40	56,517	925,494
\$ / R On 28/06/2017 Foreign Exchange Future			13.21740		13.15420			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.22190		13.15860			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.23290		13.16960			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.24400		13.18060			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.24840		13.18500			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.25290		13.18940			0.0000	0.00	0	4
\$ / R On 17/07/2017 Foreign Exchange Future			13.25950		13.19600			0.0000	397,785.00	30	280

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/07/2017	Foreign Exchange Future			13.26840		13.20480			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.27720		13.21360			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.28170		13.21800			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.29050		13.22660			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.31450		13.25030			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.35370		13.28920			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.39730		13.33240			0.0000	6,792,431.10	507	49,342
\$ / R	On	27/09/2017	Foreign Exchange Future			13.41690		13.35180			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.41910		13.35400			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.47360		13.40790			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.48230		13.41660			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.51880		13.45320			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.55100		13.48550			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.59380		13.52850			0.0000	5,097,675.00	375	89,699
\$ / R	On	22/12/2017	Foreign Exchange Future			13.60230		13.53720			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.71570		13.65050			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.71990		13.65470			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.78820		13.72210			0.0000	0.00	0	7,755
\$ / R	On	25/04/2018	Foreign Exchange Future			13.86710		13.80020			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.90190		13.83510			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.91070		13.84390			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.98520		13.91840			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.10800		14.04110			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.18470		14.11780			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.30970		14.24270			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.37760		14.31060			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.51140		14.44420			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.58370		14.51650			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>787,175,060.70</b>	<b>59,650</b>	<b>1,092,626</b>
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call			41.10540	5.000	21.50	1.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put			85.40540	0.000	21.50	0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			0.03670	0.000	21.50	0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			2,044.33670	1,995.000	21.50	1.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			0.00000	0.000	21.50	0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,654.30000	3,605.000	21.50	1.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			0.15830	0.000	21.50	0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			1,084.45830	1,035.000	21.50	1.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			0.03760	0.000	21.50	0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,984.33760	1,935.000	21.50	1.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			2.82220	0.000	21.50	0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			487.12220	435.000	21.50	1.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			0.66060	0.000	21.50	0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			784.96060	735.000	21.50	1.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			0.00990	0.000	21.50	0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,674.30990	2,625.000	21.50	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	26/04/2017	Foreign Exchange Option	13.30	Call		17.86550	13.516	28.39	0.1378	0.00	0	2,500
\$ / R	On	26/04/2017	Foreign Exchange Option	13.30	Put		302.06550	228.716	28.39	0.8622	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call		102.89870	143.155	20.09	0.6428	0.00	0	1,500
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put		86.49870	58.355	20.09	0.3572	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		1.70440	0.652	35.64	0.0049	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		1,215.30440	1,145.852	35.64	0.9951	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call		16.21210	17.068	19.80	0.1013	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put		552.91210	487.568	19.80	0.8987	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call		445.15380	503.448	20.07	0.9170	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put		21.85380	13.948	20.07	0.0830	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call		339.81330	393.429	19.02	0.8644	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put		36.51330	23.929	19.02	0.1356	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Call		77.89120	90.835	17.26	0.3751	0.00	0	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Put		261.19120	209.135	17.26	0.6249	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call		75.25280	87.631	17.32	0.3650	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put		268.55280	215.931	17.32	0.6350	0.00	0	25,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		15.80290	16.241	19.50	0.0887	0.00	0	1,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		639.10290	574.541	19.50	0.9113	0.00	0	0
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Call		177.37650	214.487	17.09	0.5873	0.00	0	2,500
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Put		160.67650	128.387	17.09	0.4127	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call		2.50420	2.588	27.52	0.0103	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put		1,959.30420	1,898.888	27.52	0.9897	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call		208.99210	243.129	17.13	0.5946	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put		165.79210	139.429	17.13	0.4054	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		47.74260	57.993	18.10	0.2101	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		524.54260	474.293	18.10	0.7899	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call		16.80630	18.623	20.68	0.0727	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put		971.10630	912.323	20.68	0.9273	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call		10.95870	11.759	22.61	0.0455	0.00	0	1,250
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put		1,215.25870	1,155.459	22.61	0.9545	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Call		41.76060	49.916	18.35	0.1804	0.00	0	20,000
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Put		596.06060	543.616	18.35	0.8196	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Call		382.57230	431.643	16.48	0.7730	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Put		79.47230	67.743	16.48	0.2270	0.00	0	300
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call		22.33400	24.170	19.83	0.0877	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put		949.23400	890.270	19.83	0.9123	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call		53.37510	60.221	18.36	0.1829	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put		700.37510	646.121	18.36	0.8171	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		116.18670	128.395	17.47	0.3077	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		535.88670	486.495	17.47	0.6923	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		2.40180	2.177	26.64	0.0067	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,892.10180	2,830.277	26.64	0.9933	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call		205.75770	226.735	16.47	0.4581	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put		356.45770	314.635	16.47	0.5419	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		355.46360	390.090	16.08	0.6429	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		193.96360	165.490	16.08	0.3571	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	11.78	Call			1,366.77730	1,429.617	16.56	0.9640	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			12.67730	12.417	16.56	0.0360	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,157.27040	1,217.591	15.84	0.9426	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			23.17040	20.391	15.84	0.0574	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,065.65460	1,124.705	15.80	0.9258	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,917.28690	4,854.177	28.95	0.9968	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			1.18130	1.170	28.95	0.0027	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,017.08130	4,953.970	28.95	0.9973	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,073.23210	3,009.801	24.18	0.9837	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			7.19360	6.863	24.48	0.0158	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,133.09360	3,069.663	24.48	0.9842	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.08410	0.080	28.95	0.0002	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,575.98410	6,512.880	28.95	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			1.38690	1.377	28.95	0.0032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,734.22420	2,670.789	22.47	0.9805	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			7.86820	7.534	23.17	0.0180	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,873.76820	2,810.334	23.17	0.9820	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.52060	0.509	28.95	0.0013	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,516.42060	5,453.309	28.95	0.9987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			7.33210	7.001	24.18	0.0163	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,407.90800	2,345.027	21.69	0.9707	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			8.75600	8.789	22.26	0.0214	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,654.65600	2,591.589	22.26	0.9786	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			6.38110	6.059	26.84	0.0131	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,602.28110	3,538.859	26.84	0.9869	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			8.32420	7.989	22.47	0.0195	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,378.38140	2,315.530	21.63	0.9695	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			12.32120	12.560	21.65	0.0301	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,388.22120	2,325.360	21.65	0.9699	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			7.58500	7.252	23.67	0.0171	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,973.48500	2,910.052	23.67	0.9829	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			12.00800	12.227	21.69	0.0293	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,890.20740	1,828.237	20.50	0.9417	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			19.81970	20.591	20.84	0.0479	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,035.71970	1,973.391	20.84	0.9521	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			8.35970	8.029	22.42	0.0196	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,724.25970	2,660.828	22.42	0.9804	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			12.48140	12.730	21.63	0.0305	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,414.88730	1,355.131	19.37	0.8878	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			34.38920	36.388	19.93	0.0809	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,650.28920	1,589.188	19.93	0.9191	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			12.16330	12.392	21.67	0.0297	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,398.06330	2,335.192	21.67	0.9703	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			24.30740	25.437	20.50	0.0583	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,186.23170	1,128.239	18.80	0.8450	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			69.31630	74.342	18.82	0.1530	0.00	0	3,156

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	14.26	Put		1,195.21630	1,137.142	18.82	0.8470	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		14.21440	14.577	21.40	0.0346	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,280.11440	2,217.377	21.40	0.9654	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		48.98730	52.331	19.37	0.1122	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		1,079.63270	1,022.730	18.53	0.8196	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		77.86450	83.584	18.64	0.1694	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,123.76450	1,066.384	18.64	0.8306	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		28.28900	29.754	20.25	0.0673	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,784.18900	1,722.554	20.25	0.9327	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call		70.33170	75.439	18.80	0.1550	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		967.01650	911.534	18.23	0.7879	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		95.42090	102.573	18.32	0.2019	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		1,001.32090	945.373	18.32	0.7981	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		62.61380	67.097	18.98	0.1399	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,258.51380	1,199.897	18.98	0.8601	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		83.73270	89.930	18.53	0.1804	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		800.83120	747.895	17.76	0.7301	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		129.24140	139.071	17.84	0.2605	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		825.14140	771.871	17.84	0.7395	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		72.40520	77.681	18.75	0.1590	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,168.30520	1,110.481	18.75	0.8410	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		101.11650	108.734	18.23	0.2121	0.00	0	1,250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		570.19450	523.482	17.01	0.6219	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		157.21310	169.402	17.49	0.3064	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		713.11310	662.202	17.49	0.6936	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		86.20140	92.601	18.48	0.1850	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		1,062.10140	1,005.401	18.48	0.8150	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		134.93120	145.095	17.76	0.2699	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		473.02850	429.990	16.66	0.5625	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		237.30970	256.542	16.73	0.4243	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		493.20970	449.342	16.73	0.5757	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		122.01380	131.335	17.94	0.2484	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		857.91380	804.135	17.94	0.7516	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		204.29450	220.682	17.01	0.3781	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		414.72290	374.303	16.43	0.5217	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		267.87480	289.661	16.51	0.4645	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		433.77480	392.461	16.51	0.5355	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		155.04830	167.041	17.51	0.3029	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		720.94830	669.841	17.51	0.6971	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		247.12850	267.190	16.66	0.4375	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		348.31130	312.603	16.21	0.4696	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call		297.95060	322.167	16.30	0.5017	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		383.85060	344.967	16.30	0.4983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		218.73690	236.378	16.88	0.3987	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		534.63690	489.178	16.88	0.6013	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		278.82290	301.503	16.43	0.4783	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	13.00	Put		266.55050	236.583	16.06	0.3926	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		350.10740	379.821	16.16	0.5593	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put		316.00740	282.621	16.16	0.4407	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		253.87640	274.503	16.61	0.4464	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		459.77640	417.303	16.61	0.5536	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		322.41130	349.803	16.21	0.5304	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		182.40450	159.271	15.87	0.2991	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		456.11050	492.681	15.96	0.6549	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		222.01050	195.481	15.96	0.3451	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		286.34130	309.627	16.38	0.4876	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put		402.24130	362.427	16.38	0.5124	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		400.65050	433.783	16.06	0.6074	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		132.08800	113.832	15.72	0.2344	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		575.02830	617.963	15.78	0.7404	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		150.92830	130.763	15.78	0.2596	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		335.88970	364.592	16.19	0.5449	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		331.78970	297.392	16.19	0.4551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		516.50450	556.471	15.87	0.7009	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		48.58140	41.956	15.75	0.1058	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		806.25260	859.259	15.69	0.8540	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		72.15260	62.059	15.69	0.1460	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		444.62170	480.508	15.98	0.6455	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		230.52170	203.308	15.98	0.3545	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call		616.18800	661.032	15.72	0.7656	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		31.55460	27.505	15.80	0.0742	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call		726.27070	776.455	15.65	0.8222	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		92.17070	79.255	15.65	0.1778	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call		542.03170	583.332	15.83	0.7187	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		167.93170	146.132	15.83	0.2813	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call		932.68140	989.156	15.75	0.8942	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		10.07310	10.023	23.69	0.0213	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,095.87310	3,032.623	23.69	0.9787	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		236.25830	254.604	17.00	0.3968	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		582.05830	537.204	17.00	0.6032	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		190.02880	204.497	17.47	0.3296	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		731.42880	682.596	17.47	0.6704	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		141.92300	152.662	18.05	0.2520	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		972.32300	919.762	18.05	0.7480	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		141.97240	152.412	18.10	0.2448	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		1,031.37240	978.412	18.10	0.7552	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		169.06320	181.561	17.86	0.2796	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		934.06320	883.161	17.86	0.7204	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		4.89450	6.001	27.93	0.0107	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,799.89450	4,737.601	27.93	0.9893	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		426.41740	458.951	16.23	0.5598	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		377.01740	346.051	16.23	0.4402	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	17/07/2017	Foreign Exchange Option	13.72	Call			233.19320	250.610	17.28	0.3545	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			757.19320	711.111	17.28	0.6455	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			100.24770	108.414	19.08	0.1709	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,455.44770	1,400.014	19.08	0.8291	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			435.19730	468.077	16.25	0.5448	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			421.59730	390.877	16.25	0.4552	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			140.81310	151.095	18.45	0.2238	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,227.21310	1,173.895	18.45	0.7762	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			328.26230	351.997	16.80	0.4404	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			610.26230	570.297	16.80	0.5596	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			18.77730	19.672	22.98	0.0338	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,330.77730	3,267.972	22.98	0.9662	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			273.12340	292.754	17.18	0.3765	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			766.52340	722.254	17.18	0.6235	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			296.26580	316.204	17.18	0.3830	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			795.96580	751.704	17.18	0.6170	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			425.58990	451.523	16.57	0.4748	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			636.38990	597.823	16.57	0.5252	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			27.07510	27.425	21.92	0.0412	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,577.87510	3,513.725	21.92	0.9588	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			823.31180	866.584	15.55	0.6960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			290.91180	269.284	15.55	0.3040	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			709.64020	748.318	15.80	0.6373	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			377.24020	351.018	15.80	0.3627	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			637.70310	673.135	15.98	0.5958	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,667.60000	986,602.700	20.10	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,413.69560	1,473.642	15.20	0.8837	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			81.29560	76.342	15.20	0.1163	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,022.15560	1,072.358	15.35	0.7772	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			189.75560	175.058	15.35	0.2228	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,074.39870	4,007.031	20.11	0.9766	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			853.76510	898.163	15.49	0.7104	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			271.36510	250.863	15.49	0.2896	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			8.26010	6.753	20.10	0.0119	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,675.86010	4,609.453	20.10	0.9881	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	20.10	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,722.02580	3,655.357	20.22	0.9650	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			17.18480	14.709	20.11	0.0240	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,054.78480	3,987.409	20.11	0.9760	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			16.99070	14.519	20.11	0.0237	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,064.59070	3,997.219	20.11	0.9763	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			16.79870	14.331	20.11	0.0234	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,113.67180	3,050.701	20.41	0.9335	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			30.86080	30.026	20.29	0.0446	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,498.46080	3,432.726	20.29	0.9554	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			25.18560	23.516	20.23	0.0361	0.00	0	650

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	17.00	Put		3,692.78560	3,626.216	20.23	0.9639	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		24.42580	22.657	20.22	0.0350	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,575.78210	1,521.438	18.62	0.7706	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		150.04500	158.883	19.01	0.1895	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,817.64500	1,761.583	19.01	0.8105	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		68.17470	72.394	20.36	0.0944	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,735.77470	2,675.094	20.36	0.9056	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		46.07180	48.001	20.41	0.0665	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,390.02800	1,337.332	18.22	0.7352	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		214.15100	225.897	18.31	0.2563	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,431.75100	1,378.597	18.31	0.7437	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		192.70180	203.258	18.56	0.2340	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,550.30180	1,495.958	18.56	0.7660	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		188.18210	198.738	18.62	0.2294	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,242.80400	1,191.898	17.90	0.7026	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		253.25450	267.143	17.91	0.2955	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,250.85450	1,199.843	17.91	0.7045	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		227.56240	240.048	18.17	0.2700	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,365.16240	1,312.748	18.17	0.7300	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		222.42800	234.632	18.22	0.2648	0.00	0	7,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		821.51560	778.559	16.92	0.5778	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		279.88070	295.205	17.68	0.3211	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,147.48070	1,097.905	17.68	0.6789	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		275.59760	290.693	17.72	0.3171	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,163.19760	1,113.393	17.72	0.6829	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		255.20400	269.198	17.90	0.2974	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		733.45410	692.869	16.69	0.5439	0.00	0	226,200
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		412.75860	435.777	16.81	0.4376	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		780.35860	738.477	16.81	0.5624	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		396.99490	419.117	16.90	0.4248	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		814.59490	771.816	16.90	0.5752	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		393.91560	415.859	16.92	0.4222	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		445.30310	415.835	15.98	0.4042	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		520.74350	549.608	16.30	0.5198	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		588.34350	552.308	16.30	0.4802	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		482.07750	508.911	16.47	0.4915	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		649.67750	611.611	16.47	0.5085	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		435.85410	460.169	16.69	0.4561	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		20.80340	30.947	21.03	0.0433	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,799.00340	3,744.047	21.03	0.9567	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		507.59460	534.842	16.45	0.4984	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		655.79460	617.942	16.45	0.5016	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		648.18740	683.074	16.02	0.5886	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		474.18740	443.974	16.02	0.4114	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		239.35160	251.105	18.49	0.2543	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,641.45160	1,587.505	18.49	0.7457	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	14.10	Call		0.00000	412.394	17.29	0.3812	412,394.30	1,000	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		0.00000	1,030.094	17.29	0.6188	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		42.86520	49.725	21.99	0.0583	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,076.26520	4,017.425	21.99	0.9417	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		0.00000	908.123	15.60	0.6697	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		0.00000	345.823	15.60	0.3303	345,822.80	1,000	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		589.56190	617.656	16.36	0.5187	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		672.96190	635.356	16.36	0.4813	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		466.62860	487.840	17.03	0.4201	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		993.42860	949.040	17.03	0.5799	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		58.50700	64.754	22.15	0.0679	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,313.00700	4,253.754	22.15	0.9321	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		672.81480	703.013	16.29	0.5370	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		687.31480	652.013	16.29	0.4630	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		488.92790	509.123	17.19	0.4069	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		1,140.42790	1,095.323	17.19	0.5931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		408.34830	424.519	17.67	0.3512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		816.57860	778.519	16.52	0.4968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		571.32270	595.319	16.81	0.4594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		952.82270	911.519	16.81	0.5406	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		542.37760	565.057	16.94	0.4414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,013.87760	971.257	16.94	0.5586	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		514.93170	536.345	17.07	0.4239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		628.04640	595.888	16.10	0.4258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		767.59920	800.361	16.13	0.5696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		639.09920	606.561	16.13	0.4304	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		724.25950	755.171	16.25	0.5471	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		695.75950	661.371	16.25	0.4529	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		645.07860	672.319	16.52	0.5032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		493.27400	466.056	15.77	0.3659	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		846.75100	882.726	15.91	0.6086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		548.25100	518.926	15.91	0.3914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		790.14860	823.854	16.06	0.5810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		611.64860	580.054	16.06	0.4190	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		776.54640	809.688	16.10	0.5742	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		250.38140	235.605	15.26	0.2285	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,177.10090	1,225.137	15.35	0.7401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		298.60090	281.337	15.35	0.2599	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		965.32570	1,005.705	15.62	0.6619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		436.82570	411.905	15.62	0.3381	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		901.77400	939.856	15.77	0.6341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,349.75510	1,401.847	15.20	0.7916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		221.25510	208.047	15.20	0.2084	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,278.88140	1,329.405	15.26	0.7715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		130.81150	122.933	15.08	0.1386	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,490.85320	1,546.271	15.10	0.8272	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	12.21	Put			172.35320	162.471	15.10	0.1728	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,875.24770	3,814.879	21.52	0.9044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			60.10620	65.823	22.13	0.0663	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,591.60620	4,532.023	22.13	0.9337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,870.32230	1,929.621	15.06	0.8964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			91.82230	85.821	15.06	0.1036	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,659.31150	1,716.733	15.08	0.8614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,808.07320	3,747.763	21.41	0.9016	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			94.54360	99.491	21.49	0.0964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,856.04360	3,795.691	21.49	0.9036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			94.14550	99.084	21.51	0.0960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,865.64550	3,805.284	21.51	0.9040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			93.74770	98.679	21.52	0.0956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,702.75060	3,642.538	21.24	0.8971	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			99.51400	104.566	21.30	0.1012	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,741.01400	3,680.766	21.30	0.8988	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			98.23870	103.264	21.35	0.1000	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,769.73870	3,709.464	21.35	0.9000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			96.57320	101.563	21.41	0.0984	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,864.41590	2,805.772	19.88	0.8486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			131.63830	137.356	20.34	0.1316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,153.13830	3,093.556	20.34	0.8684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			116.17980	121.579	20.76	0.1171	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,407.67980	3,347.779	20.76	0.8829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			101.25060	106.338	21.24	0.1029	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,871.64600	1,818.071	18.55	0.7365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			288.45880	300.128	18.56	0.2622	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,879.95880	1,826.328	18.56	0.7378	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			174.56980	182.042	19.59	0.1702	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,646.06980	2,588.242	19.59	0.8298	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			152.91590	159.572	19.88	0.1514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,379.84830	1,330.719	17.67	0.6488	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			401.60940	417.462	17.72	0.3464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,403.10940	1,353.662	17.72	0.6536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			309.39030	321.814	18.42	0.2780	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,780.89030	1,728.014	18.42	0.7220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			290.14600	301.871	18.55	0.2635	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,076.43170	1,032.545	17.07	0.5761	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			497.44010	518.035	17.15	0.4125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,118.94010	1,074.235	17.15	0.5875	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			735.07990	766.097	16.26	0.5490	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			697.87990	663.797	16.26	0.4510	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			65.20970	71.045	22.13	0.0703	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,548.00970	4,488.745	22.13	0.9297	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			607.24300	629.842	17.03	0.4401	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,156.74300	1,114.142	17.03	0.5599	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		617.74490	640.731	17.00	0.4448	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,143.04490	1,100.831	17.00	0.5552	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		172.59580	176.520	21.10	0.1374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,950.49580	3,888.320	21.10	0.8626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		172.05280	175.957	21.11	0.1370	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,959.95280	3,897.757	21.11	0.8630	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		382.90840	397.077	18.54	0.2866	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		617.63740	588.211	15.81	0.3762	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		491.99790	508.702	17.87	0.3530	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,679.89790	1,630.502	17.87	0.6470	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,120.80840	2,068.877	18.54	0.7134	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		173.13870	177.090	21.08	0.1378	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,941.03870	3,878.890	21.08	0.8622	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,196.05430	1,240.256	15.49	0.6823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		473.95430	452.057	15.49	0.3177	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,039.73740	1,076.411	15.81	0.6238	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		540.65560	557.917	17.86	0.3630	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,740.45560	1,690.817	17.86	0.6370	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		385.20420	397.853	18.79	0.2729	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,395.00420	2,340.753	18.79	0.7271	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		734.92040	758.852	17.15	0.4549	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,299.82040	1,256.952	17.15	0.5451	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		775.80800	800.993	17.04	0.4720	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,231.90800	1,190.293	17.04	0.5280	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		265.64950	270.707	21.03	0.1761	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,037.24950	3,975.507	21.03	0.8239	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		264.97450	270.000	21.04	0.1756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,046.57450	3,984.800	21.04	0.8244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,113.17470	1,146.672	16.35	0.5911	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		834.77470	801.472	16.35	0.4089	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		264.29850	269.301	21.06	0.1752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,055.89850	3,994.101	21.06	0.8248	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		391.31690	402.644	19.37	0.2553	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,852.91690	2,797.444	19.37	0.7447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,948.88490	3,018.218	13.27	0.9608	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		30.48490	33.018	13.27	0.0392	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,409.15910	1,453.156	15.78	0.6893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		540.75910	517.956	15.78	0.3107	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		881.26660	906.107	17.53	0.4688	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,460.16660	1,418.107	17.53	0.5312	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		884.56640	907.914	17.79	0.4538	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,626.76640	1,583.214	17.79	0.5462	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		881.61300	904.837	17.80	0.4526	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,633.81300	1,590.137	17.80	0.5474	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		887.53120	911.010	17.78	0.4550	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,619.73120	1,576.310	17.78	0.5450	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	13/11/2018	Foreign Exchange Option	14.86	Call			1,007.44250	1,032.466	17.81	0.4765	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,624.74250	1,582.766	17.81	0.5235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,005.15920	1,029.094	18.01	0.4635	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,774.55920	1,731.494	18.01	0.5365	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,002.17090	1,025.991	18.02	0.4624	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,781.57090	1,738.391	18.02	0.5376	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,008.15060	1,032.207	18.00	0.4646	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,767.55060	1,724.607	18.00	0.5354	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,126.14700	1,151.548	18.02	0.4828	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,781.94700	1,740.148	18.02	0.5172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,125.64560	1,149.799	18.18	0.4715	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,929.14560	1,886.100	18.18	0.5285	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,122.64840	1,146.690	18.19	0.4705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,936.14840	1,892.990	18.19	0.5295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,128.65220	1,152.919	18.17	0.4725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,922.15220	1,879.219	18.17	0.5275	0.00	0	0
<b>Total \$ / R Option</b>												<b>758,217.10</b>	<b>2,000</b>	<b>1,817,536</b>
<b>Total \$ / R</b>												<b>787,933,277.80</b>	<b>61,650</b>	<b>2,910,162</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.19720		13.13410			0.0000	0.00	0	479
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.39730		13.33240			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.59380		13.52850			0.0000	0.00	0	42
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.78820		13.72210			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.98520		13.91840			0.0000	0.00	0	47
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>593</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			696.29540	663.461	25.03	0.0150	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			324,286.29540	317,943.461	25.03	0.9850	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			694.33230	661.512	25.08	0.0150	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			325,284.33230	318,941.512	25.08	0.9850	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			692.39130	659.604	25.13	0.0149	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			326,282.39130	319,939.604	25.13	0.9851	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			13,405.87320	14,201.747	19.20	0.1720	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			194,165.87320	188,471.747	19.20	0.8280	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			13,298.82440	14,088.560	19.21	0.1708	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			195,058.82440	189,358.560	19.21	0.8292	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			13,192.46160	13,976.313	19.23	0.1696	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			195,952.46160	190,246.313	19.23	0.8304	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			63,033.20920	65,693.681	16.58	0.4947	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			84,183.20920	80,313.681	16.58	0.5053	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			62,669.79790	65,314.290	16.59	0.4926	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			84,819.79790	80,934.290	16.59	0.5074	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			62,308.46900	64,937.471	16.60	0.4905	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			85,458.46900	81,557.471	16.60	0.5095	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			85,715.42270	88,788.345	16.33	0.5454	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			84,505.42270	80,968.345	16.33	0.4546	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			85,310.92790	88,371.334	16.34	0.5436	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			85,100.92790	81,551.334	16.34	0.4564	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			84,907.82250	87,955.746	16.35	0.5417	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			85,697.82250	82,135.746	16.35	0.4583	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			99,676.42510	102,698.000	16.69	0.5460	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			99,836.42510	96,178.000	16.69	0.4540	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			99,278.58690	102,295.319	16.70	0.5444	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			100,438.58690	96,775.319	16.70	0.4556	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			98,882.96980	101,894.298	16.71	0.5428	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			101,042.96980	97,374.298	16.71	0.4572	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>0.00</b>	<b>0</b>	<b>593</b>
£ / R	On 25/04/2017	Foreign Exchange Future			16.74650		16.63560			0.0000	4,605,287.50	275	0
£ / R	On 28/04/2017	Foreign Exchange Future			16.77820		16.63680			0.0000	0.00	0	97
£ / R	On 31/05/2017	Foreign Exchange Future			16.88210		16.74670			0.0000	0.00	0	56
£ / R	On 19/06/2017	Foreign Exchange Future			16.94480		16.80900			0.0000	4,439,537.60	262	56,195
£ / R	On 18/09/2017	Foreign Exchange Future			17.24620		17.10610			0.0000	17,246.20	1	1,945
£ / R	On 18/12/2017	Foreign Exchange Future			17.54850		17.40530			0.0000	0.00	0	215
<b>Total £ / R Future</b>											<b>9,062,071.30</b>	<b>538</b>	<b>58,508</b>
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Put			7,344.40000	7,233.500	18.50	1.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Call			0.00000	0.000	18.50	0.0000	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Call			41.37040	45.844	20.81	0.2462	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Put			404.57040	267.644	20.81	0.7538	0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option	17.45	Call			151.32520	178.167	18.58	0.2954	0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option	17.45	Put			854.62520	746.067	18.58	0.7046	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Call			604.67940	687.448	16.56	0.6721	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Put			295.67940	242.648	16.56	0.3279	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Call			228.10250	261.603	18.38	0.3386	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Put			919.10250	816.803	18.38	0.6614	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Call			48.40970	55.589	21.24	0.0889	0.00	0	1,200
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Put			2,239.40970	2,110.789	21.24	0.9111	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Call			0.76530	0.962	30.15	0.0017	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Put			7,211.76530	7,076.162	30.15	0.9983	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Call			0.75580	0.950	30.15	0.0017	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Put			7,221.75580	7,086.150	30.15	0.9983	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Call			0.74640	0.938	30.15	0.0017	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Put			7,231.74640	7,096.138	30.15	0.9983	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Call			456.20000	496.287	18.34	0.3798	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put			1,340.10000	1,240.087	18.34	0.6202	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call			453.66560	493.499	18.35	0.3781	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put			1,347.56560	1,247.299	18.35	0.6219	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call			451.15000	490.730	18.37	0.3764	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	18.01	Put			1,355.05000	1,254.530	18.37	0.6236	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			34.67060	39.881	23.16	0.0331	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,789.37060	7,651.381	23.16	0.9669	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			35.05350	40.313	23.16	0.0334	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,769.75350	7,631.813	23.16	0.9666	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			34.86160	40.097	23.16	0.0332	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,779.56160	7,641.597	23.16	0.9668	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,400</b>
<b>Total £ / R</b>												<b>9,062,071.30</b>	<b>538</b>	<b>60,908</b>
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11930		0.11975			0.0000	63,946.41	536	3,457
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12162		0.12206			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12399		0.12443			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>63,946.41</b>	<b>536</b>	<b>3,457</b>
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			4.04350	3.059	24.21	0.0084	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,028.74350	3,072.759	24.21	0.9916	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.46400	0.318	24.21	0.0010	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,025.16400	4,070.018	24.21	0.9990	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.04220	0.026	24.21	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,024.74220	5,069.726	24.21	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			64.27250	59.387	22.48	0.0801	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,858.17250	2,897.687	22.48	0.9199	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			22.30490	20.261	22.48	0.0316	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,816.20490	3,858.561	22.48	0.9684	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			7.09790	6.333	22.48	0.0112	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,800.99790	4,844.633	22.48	0.9888	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,600.14690	1,574.920	17.29	0.8236	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			156.84690	175.720	17.29	0.1764	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			956.06280	942.621	18.52	0.6156	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			512.76280	543.421	18.52	0.3844	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			551.02170	542.835	19.82	0.4143	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,107.72170	1,143.635	19.82	0.5857	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>63,946.41</b>	<b>536</b>	<b>3,457</b>
€ / R	On	28/04/2017	Foreign Exchange Future			14.29560		14.13790			0.0000	14,295.60	1	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.45310		14.30010			0.0000	36,306,187.20	2,512	108,452
€ / R	On	18/09/2017	Foreign Exchange Future			14.74130		14.58440			0.0000	515,945.50	35	6,983
€ / R	On	18/12/2017	Foreign Exchange Future			15.03210		14.87310			0.0000	0.00	0	4,478
€ / R	On	19/03/2018	Foreign Exchange Future			15.33020		15.16780			0.0000	0.00	0	1,269
<b>Total € / R Future</b>												<b>36,836,428.30</b>	<b>2,548</b>	<b>121,187</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	28/04/2017	Foreign Exchange Option	13.80	Call			359.83170	504.440	25.42	0.9385	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			21.93170	8.840	25.42	0.0615	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			435.58260	529.828	14.94	0.6712	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			245.48260	186.728	14.94	0.3288	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			20.20280	24.577	18.71	0.0564	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,901.80340	4,749.386	27.94	0.9948	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,980.10280	1,831.477	18.71	0.9436	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1.96270	2.562	27.94	0.0053	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,881.86270	4,729.462	27.94	0.9947	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1.93280	2.524	27.94	0.0052	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,891.83280	4,739.424	27.94	0.9948	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1.90340	2.486	27.94	0.0052	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			16.39890	18.527	21.71	0.0253	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,891.99890	4,737.227	21.71	0.9747	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			16.23820	18.346	21.71	0.0251	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,901.83820	4,747.046	21.71	0.9749	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			16.07890	18.166	21.71	0.0249	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,911.67890	4,756.866	21.71	0.9751	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,315.94910	3,166.089	18.87	0.8710	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,204.89280	1,324.943	14.79	0.7442	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			331.79280	292.843	14.79	0.2558	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,556.84890	6,401.866	21.56	0.9743	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			310.57880	344.259	17.00	0.2868	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,827.47880	1,702.159	17.00	0.7132	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			129.54220	138.726	18.85	0.1295	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,306.44220	3,156.626	18.85	0.8705	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			129.04910	138.189	18.87	0.1290	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			128.55910	137.652	18.88	0.1285	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,325.45910	3,175.552	18.88	0.8715	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			19.94890	23.966	21.56	0.0257	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,022.55710	1,113.372	15.14	0.6118	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			724.75710	653.172	15.14	0.3882	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,032.06230	1,123.561	15.12	0.6155	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			714.26230	643.361	15.12	0.3845	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,027.30270	1,118.456	15.13	0.6137	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			719.50270	648.256	15.13	0.3863	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>36,000</b>
<b>Total € / R</b>												<b>36,836,428.30</b>	<b>2,548</b>	<b>157,187</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.93730		9.92770			0.0000	0.00	0	23,129
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.07500		10.06420			0.0000	0.00	0	3,805
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.21250		10.20140			0.0000	0.00	0	58
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>26,992</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,145.76080	2,135.868	21.59	0.9886	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			3.48120	3.185	21.45	0.0115	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,125.78120	2,115.885	21.45	0.9885	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			3.47090	3.177	21.52	0.0114	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,135.77090	2,125.877	21.52	0.9886	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			3.46080	3.168	21.59	0.0114	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			16.95730	14.580	16.22	0.0367	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,122.75730	2,109.580	16.22	0.9633	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			17.05230	14.666	16.29	0.0368	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,132.85230	2,119.666	16.29	0.9632	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			17.14780	14.752	16.37	0.0368	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,142.94780	2,129.752	16.37	0.9632	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			75.15590	76.312	15.50	0.1267	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,743.75590	1,733.812	15.50	0.8733	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			74.35860	75.516	15.51	0.1255	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,752.95860	1,743.016	15.51	0.8745	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			75.96210	77.118	15.48	0.1279	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,734.56210	1,724.618	15.48	0.8721	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>0.00</b>	<b>0</b>	<b>26,992</b>
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.71160		9.74210			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.87390		9.90380			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.03600		10.06580			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			4.07650	3.964	21.75	0.0141	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,991.97650	2,022.364	21.75	0.9859	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			4.05890	3.948	21.82	0.0140	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,001.95890	2,032.348	21.82	0.9860	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			4.04170	3.933	21.89	0.0139	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,011.94170	2,042.333	21.89	0.9861	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			50.64460	50.191	16.28	0.1072	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,426.84460	1,456.290	16.28	0.8928	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			49.76360	49.412	16.29	0.1058	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,435.96360	1,465.512	16.29	0.8942	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			48.89740	48.644	16.30	0.1044	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,445.09740	1,474.744	16.30	0.8956	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			285.34130	274.724	14.59	0.3632	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			749.54130	768.724	14.59	0.6368	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			282.51310	271.979	14.61	0.3604	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			756.71310	775.979	14.61	0.6396	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			279.71170	269.261	14.62	0.3575	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			763.91170	783.261	14.62	0.6425	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	19/06/2017	Foreign Exchange Future			13.32650		13.23450			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.60790		13.51360			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.89400		13.79870			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	15.87	Call			10.45010	11.382	22.69	0.0263	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,645.95010	2,554.882	22.69	0.9737	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			10.36960	11.283	22.73	0.0260	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,655.86960	2,564.783	22.73	0.9740	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			10.29040	11.184	22.77	0.0258	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,665.79040	2,574.684	22.77	0.9742	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			110.36410	124.875	18.31	0.1588	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,976.76410	1,896.975	18.31	0.8412	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			109.34400	123.773	18.32	0.1576	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,985.74400	1,905.873	18.32	0.8424	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			108.33300	122.680	18.33	0.1564	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,994.73300	1,914.780	18.33	0.8436	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			613.54500	652.710	15.92	0.4975	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			834.84500	778.710	15.92	0.5025	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			609.92070	648.836	15.94	0.4954	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			841.22070	784.836	15.94	0.5046	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			606.32190	644.989	15.95	0.4932	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			847.62190	790.989	15.95	0.5068	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			1.91020		1.90150			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.92790		1.91860			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.94500		1.93540			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	2.24	Put			3,400.17610	3,314.807	21.13	0.9713	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			14.21590	15.713	21.38	0.0267	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,499.21590	3,413.713	21.38	0.9733	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			13.33840	14.716	21.63	0.0250	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,598.33840	3,512.716	21.63	0.9750	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			15.17610	16.807	21.13	0.0287	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			189.20020	202.762	17.33	0.1847	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,403.20020	2,323.762	17.33	0.8153	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			177.55770	190.658	17.43	0.1751	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	18/09/2017	Foreign Exchange Option	2.15	Put			2,491.55770	2,411.658	17.43	0.8249	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			166.64350	178.725	17.51	0.1657	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,580.64350	2,499.725	17.51	0.8343	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,022.67360	973.321	15.15	0.4840	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			837.04930	881.749	15.22	0.4995	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,083.04930	1,031.749	15.22	0.5005	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			919.50180	968.277	15.11	0.5327	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			965.50180	918.277	15.11	0.4673	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			876.67360	923.321	15.15	0.5160	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	02/05/2017	Foreign Exchange Future			1.90040		1.89150			0.0000	0.00	0	362
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			808.50190	719.745	19.84	0.9024	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			18.83400	18.403	20.54	0.0766	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			903.83400	814.403	20.54	0.9234	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			29.55790	30.850	19.15	0.1248	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			714.55790	626.850	19.15	0.8752	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			23.50190	23.745	19.84	0.0976	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
DKK / R	On	19/06/2017	Foreign Exchange Future			1.94530		1.92470			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,589.61450	2,389.294	19.22	0.9319	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			40.58670	48.067	18.56	0.0782	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,393.58670	2,195.067	18.56	0.9218	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			38.50620	45.038	18.89	0.0729	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,491.50620	2,292.038	18.89	0.9271	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			36.61450	42.294	19.22	0.0681	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			1.69830		1.69060			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.72660		1.71880			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.75370		1.74590			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	1.96	Put			2,718.72940	2,643.270	21.44	0.9536	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	19/06/2017	Foreign Exchange Option	1.97	Call			22.52780	23.904	21.65	0.0424	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,816.52780	2,740.904	21.65	0.9576	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			20.54940	21.779	21.87	0.0388	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,914.54940	2,838.779	21.87	0.9612	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			24.72940	26.270	21.44	0.0464	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			169.28070	179.703	19.53	0.1673	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,581.28070	2,513.703	19.53	0.8327	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			189.96950	201.516	19.27	0.1853	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,401.96950	2,335.516	19.27	0.8147	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			179.29420	190.572	19.41	0.1762	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,491.29420	2,424.572	19.41	0.8238	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			847.85410	881.189	16.17	0.5150	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			988.85410	944.189	16.17	0.4850	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			811.07280	842.822	16.29	0.4981	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,052.07280	1,005.822	16.29	0.5019	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			775.94990	806.154	16.42	0.4815	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,116.94990	1,069.154	16.42	0.5185	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			0.12650		0.12600			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12610		0.12570			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12560		0.12560			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.17290		9.21260			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.29370		9.33270			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.41260		9.45260			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	10.94	Call			4.09450	3.671	20.45	0.0146	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,731.49450	1,770.771	20.45	0.9854	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			4.05210	3.635	20.51	0.0145	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,741.45210	1,780.735	20.51	0.9855	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			4.01040	3.600	20.57	0.0143	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,751.41040	1,790.700	20.57	0.9857	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,287.24050	1,321.545	15.71	0.8935	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			49.02300	44.392	15.71	0.1048	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,296.32300	1,330.692	15.71	0.8952	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			48.12060	43.555	15.71	0.1031	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,305.42060	1,339.855	15.71	0.8969	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			49.94050	45.245	15.71	0.1065	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			451.46910	471.969	21.24	0.4356	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			818.86910	879.369	21.24	0.5644	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			448.64790	468.581	20.88	0.4382	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			796.04790	855.981	20.88	0.5618	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			450.05190	470.269	21.06	0.4369	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			807.45190	867.669	21.06	0.5631	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			1.27280		1.27120			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28750		1.28590			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30250		1.30030			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	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,288.00000	1,272.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			1,088.00000	1,072.000		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			1,188.00000	1,172.000		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			741.00000	725.000		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			841.00000	825.000		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			941.00000	925.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			97.00000	75.000		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			197.00000	175.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			3.00000	25.000		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
<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			1.28400		1.27980			0.0000	64,200.00	50	100
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.28730		1.28300			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29090		1.28660			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>64,200.00</b>	<b>50</b>	<b>100</b>
<b>Total QUANTO £ / \$</b>												<b>64,200.00</b>	<b>50</b>	<b>100</b>
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.09520		1.08880			0.0000	33,125,419.20	30,246	16,805
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.10030		1.09390			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.10580		1.09940			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 QUANTO € / \$ Future</b>												<b>33,125,419.20</b>	<b>30,246</b>	<b>16,805</b>
<b>Total QUANTO € / \$</b>												<b>33,125,419.20</b>	<b>30,246</b>	<b>16,805</b>
RAIN	On	19/06/2017	Foreign Exchange Future			22,442.16000	22,300.75000				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			9.47640	9.43600				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	10.51	Call		10.90780	11.229	15.72	0.0479		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		1,084.90780	1,044.829	15.72	0.9521		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		10.72470	11.039	15.78	0.0470		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		1,094.72470	1,054.639	15.78	0.9530		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		10.54590	10.855	15.85	0.0462		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		1,104.54590	1,064.455	15.85	0.9538		0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/06/2017	Foreign Exchange Future			3.61900	3.60990				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	4.26	Call		2.46370	2.510	20.75	0.0236		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put		652.56370	643.510	20.75	0.9764		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call		2.40460	2.448	20.92	0.0229		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put		662.50460	653.448	20.92	0.9771		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call		2.34810	2.389	21.08	0.0223		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put		672.44810	663.389	21.08	0.9777		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			1.38500	1.36460				0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.35890	1.33910				0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.33450	1.31570				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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									866,327,125.91	93,568	1,323,378
Total Options									758,217.10	2,000	1,855,936
Grand Total:									867,085,343.01	95,568	3,179,314