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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/05/2017 Foreign Exchange Future			13.53750		13.48070			0.0000	33,843,750.00	2,500	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.54480		13.48300			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.54710		13.48530			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.55410		13.49230			0.0000	0.00	0	10
\$ / R On 17/05/2017 Foreign Exchange Future			13.55870		13.49690			0.0000	0.00	0	0
\$ / R On 18/05/2017 Foreign Exchange Future			13.56100		13.49920			0.0000	0.00	0	0
\$ / R On 19/05/2017 Foreign Exchange Future			13.56340		13.50150			0.0000	0.00	0	1,140
\$ / R On 26/05/2017 Foreign Exchange Future			13.57970		13.51780			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.58900		13.52700			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.59130		13.52930			0.0000	244,643.40	18	1,200
\$ / R On 07/06/2017 Foreign Exchange Future			13.60770		13.54560			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.63550		13.57330			0.0000	1,157,735,763.00	84,906	851,605
\$ / R On 28/06/2017 Foreign Exchange Future			13.65640		13.59400			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.66100		13.59860			0.0000	163,932.00	12	12
\$ / R On 05/07/2017 Foreign Exchange Future			13.67260		13.61020			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.68420		13.62170			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.68870		13.62630			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.69330		13.63090			0.0000	0.00	0	4
\$ / R On 17/07/2017 Foreign Exchange Future			13.70010		13.63790			0.0000	1,068,607.80	78	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.70930		13.64710			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.71840		13.65630			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2017	Foreign Exchange Future			13.72290		13.66100			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.73210		13.67020			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.75710		13.69560			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.79680		13.73660			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.84100		13.78230			0.0000	20,761,500.00	1,500	48,348
\$ / R	On	27/09/2017	Foreign Exchange Future			13.86080		13.80280			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.86300		13.80510			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.91820		13.86210			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.92710		13.87120			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.96460		13.90980			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.99930		13.94330			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.04550		13.98780			0.0000	1,952,324.50	139	86,248
\$ / R	On	22/12/2017	Foreign Exchange Future			14.05480		13.99680			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.17720		14.11480			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.18160		14.11920			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.25160		14.18980			0.0000	0.00	0	8,304
\$ / R	On	25/04/2018	Foreign Exchange Future			14.33250		14.27150			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.36760		14.30690			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.37670		14.31580			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.45430		14.39190			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.58220		14.51710			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.66210		14.59540			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.79220		14.72290			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.86290		14.79230			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.00220		14.92870			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.07750		15.00250			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>1,215,770,520.70</b>	<b>89,153</b>	<b>1,009,307</b>
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Put			7.54790	0.000	19.85	0.0000	0.00	0	0
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Call			478.24790	527.500	19.85	1.0000	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			144.72930	75.946	17.94	0.4519	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			107.72930	100.746	17.94	0.5481	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call			498.92570	554.708	29.71	0.9379	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put			15.92570	9.908	29.71	0.0621	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put			1,517.70990	1,455.737	41.43	0.9965	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call			0.70990	0.537	41.43	0.0035	0.00	0	34,000
\$ / R	On	12/05/2017	Foreign Exchange Option	13.55	Put			170.35580	98.134	17.09	0.5012	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.55	Call			105.65580	95.234	17.09	0.4988	0.00	0	2,500
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put			771.94940	711.734	29.32	0.9488	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call			7.24940	8.834	29.32	0.0512	0.00	0	1,250
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put			533.60510	470.748	24.95	0.8936	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call			18.90510	17.848	24.95	0.1064	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Put			203.08980	130.436	17.96	0.5784	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Call			88.38980	77.536	17.96	0.4216	0.00	0	20,000
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Call			749.70070	807.428	21.99	0.9785	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Put			7.40070	3.328	21.99	0.0215	0.00	0	300

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Call		605.27500	661.305	21.11	0.9561	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Put		12.97500	7.205	21.11	0.0439	0.00	0	100
\$ / R	On	15/05/2017	Foreign Exchange Option	13.49	Put		0.00000	90.957	16.10	0.4115	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.49	Call		0.00000	155.057	16.10	0.5885	775,284.00	5,000	2,500
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put		514.06680	446.217	18.73	0.8810	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call		26.36680	20.317	18.73	0.1190	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Put		31.04240	19.880	19.30	0.1008	0.00	0	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Call		477.94240	528.580	19.30	0.8992	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Call		190.39590	200.224	16.45	0.6272	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Put		143.49590	91.524	16.45	0.3728	0.00	0	100
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Put		189.62840	127.280	15.90	0.4601	0.00	0	20,000
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Call		158.82840	158.280	15.90	0.5399	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put		310.33250	237.891	16.26	0.6431	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call		101.83250	91.291	16.26	0.3569	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		207.71450	151.919	15.77	0.4264	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		225.51450	231.619	15.77	0.5736	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,453.67670	2,391.239	27.05	0.9962	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		1.47670	0.939	27.05	0.0038	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put		109.94860	70.332	15.05	0.2350	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call		396.94860	419.332	15.05	0.7650	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		40.44690	20.249	14.76	0.0862	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		639.74690	681.549	14.76	0.9138	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put		32.48290	20.114	15.80	0.0721	0.00	0	17,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call		828.08290	877.814	15.80	0.9279	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put		1,002.87120	932.621	18.28	0.8821	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call		48.47120	40.322	18.28	0.1179	0.00	0	17,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,360.04570	1,290.888	19.01	0.9086	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		16.08220	12.526	20.39	0.0345	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,942.78220	1,877.026	20.39	0.9655	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		10.26970	7.727	21.00	0.0219	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		15.57200	12.098	20.43	0.0334	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,962.27200	1,896.598	20.43	0.9666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		15.32290	11.889	20.45	0.0328	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,972.02290	1,906.389	20.45	0.9672	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		15.82480	12.310	20.41	0.0339	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put		168.21580	125.877	15.23	0.2806	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call		1,287.01200	1,345.136	16.60	0.9685	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put		13.71200	9.636	16.60	0.0315	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		159.63780	151.465	16.72	0.3131	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		460.29160	477.654	15.27	0.6938	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		186.99160	142.154	15.27	0.3062	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put		1,557.50150	1,489.813	19.51	0.9342	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call		30.80150	25.313	19.51	0.0658	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		491.51580	511.377	15.23	0.7194	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		5.18490	3.524	19.19	0.0113	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		1,230.50730	1,160.655	18.65	0.8869	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	14.75	Call		53.80730	46.155	18.65	0.1131	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put		919.25430	848.266	17.75	0.8095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call		92.55430	83.766	17.75	0.1905	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		626.33780	555.965	16.72	0.6869	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		592.78190	620.336	15.10	0.7905	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		175.57070	132.227	15.25	0.2907	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		478.87070	497.727	15.25	0.7093	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call		510.86550	532.251	15.20	0.7343	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		157.56550	116.751	15.20	0.2657	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call		1,798.48490	1,859.024	19.19	0.9887	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		8.56390	6.483	17.60	0.0211	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call		862.51320	909.220	15.44	0.9020	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		49.21320	33.720	15.44	0.0980	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call		1,097.83880	1,152.362	16.10	0.9474	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		24.53880	16.862	16.10	0.0526	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put		119.48190	84.836	15.10	0.2095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		436.24500	451.652	15.31	0.6729	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call		1,580.59070	1,640.842	18.10	0.9827	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put		7.29070	5.342	18.10	0.0173	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put		793.33160	721.973	17.33	0.7644	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call		116.63160	107.473	17.33	0.2356	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call		1,481.86390	1,541.983	17.60	0.9789	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		424.53350	438.982	15.33	0.6622	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call		1,335.08040	1,394.216	16.85	0.9715	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		11.78040	8.716	16.85	0.0285	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		75.12120	50.566	15.04	0.1396	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		728.42120	766.066	15.04	0.8604	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		202.94500	156.152	15.31	0.3271	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		374.42440	384.725	15.41	0.6134	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		571.63660	597.646	15.12	0.7770	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		128.33660	92.145	15.12	0.2230	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		1,191.73610	1,248.281	16.35	0.9591	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		18.43610	12.782	16.35	0.0409	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		211.23350	163.482	15.33	0.3378	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		71.06610	48.115	15.09	0.1337	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		453.79610	386.835	16.02	0.5767	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		227.09610	222.335	16.02	0.4233	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		36.97080	25.277	15.72	0.0758	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call		960.27080	1,010.777	15.72	0.9242	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		251.12440	199.225	15.41	0.3866	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		36.25950	30.218	19.30	0.0772	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		827.74150	872.874	15.34	0.8927	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		54.44150	37.374	15.34	0.1073	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		550.93220	575.394	15.15	0.7631	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		137.63220	99.894	15.15	0.2369	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		744.36610	783.615	15.09	0.8663	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			28.38980	23.169	19.62	0.0607	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			275.11490	221.056	15.45	0.4142	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			348.41490	356.556	15.45	0.5858	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			388.88780	324.305	15.73	0.5246	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			262.18780	259.805	15.73	0.4754	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,462.95950	1,394.718	19.30	0.9228	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			43.27950	29.607	15.57	0.0873	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			139.60220	130.824	16.98	0.2777	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			696.30220	625.324	16.98	0.7223	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			224.06010	174.892	15.35	0.3539	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			407.36010	420.392	15.35	0.6461	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,605.08980	1,537.670	19.62	0.9393	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			18.90530	14.918	20.17	0.0405	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			169.39660	161.596	16.60	0.3299	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			596.09660	526.096	16.60	0.6701	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			382.64630	318.339	15.70	0.5192	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			265.94630	263.839	15.70	0.4808	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			906.57950	955.107	15.57	0.9127	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			7.26130	5.328	21.47	0.0154	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			103.12160	94.227	17.56	0.2107	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			859.82160	788.727	17.56	0.7893	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			801.55560	730.222	17.36	0.7676	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			114.85560	105.722	17.36	0.2324	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,845.60530	1,779.418	20.17	0.9595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			501.80870	433.544	16.22	0.6111	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,295.74750	2,231.244	21.17	0.9807	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			9.04750	6.744	21.17	0.0193	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,632.02720	2,568.327	21.91	0.9887	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			5.32720	3.827	21.91	0.0113	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,433.96130	2,369.828	21.47	0.9846	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			474.12320	406.568	16.11	0.5917	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			129.54000	120.550	17.13	0.2595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			736.24000	665.050	17.13	0.7405	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,285.89160	2,221.359	21.15	0.9804	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			9.19160	6.859	21.15	0.0196	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			205.10870	199.044	16.22	0.3889	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			680.53490	609.665	16.92	0.7147	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,691.61190	2,627.970	22.04	0.9897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			4.91190	3.470	22.04	0.0103	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,005.97680	935.168	18.01	0.8354	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			79.27680	70.668	18.01	0.1646	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			217.42320	212.068	16.11	0.4083	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.61370	0.486	30.09	0.0013	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			120.18590	111.062	17.27	0.2422	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			776.88590	705.562	17.27	0.7578	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,532.91520	2,469.011	21.69	0.9868	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			6.21520	4.511	21.69	0.0132	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			143.83490	135.165	16.92	0.2853	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			1.46520	1.211	30.09	0.0030	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			666.33680	698.996	15.01	0.8322	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			93.03680	63.496	15.01	0.1678	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			1.73650	1.446	30.09	0.0035	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,478.43650	4,415.946	30.09	0.9965	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,077.31370	5,014.986	30.09	0.9987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,216.96970	2,152.227	21.00	0.9781	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,136.78720	6,074.563	30.09	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.08720	0.063	30.09	0.0002	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,160.91370	3,097.083	24.24	0.9928	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			4.21370	2.583	24.24	0.0072	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,578.16520	4,515.711	30.09	0.9970	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,952.52480	1,886.810	20.41	0.9661	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			43.34570	36.388	19.01	0.0914	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			297.97960	243.357	15.58	0.4102	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			391.97960	399.757	15.58	0.5898	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,654.11530	2,589.906	21.35	0.9835	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			8.11530	6.306	21.35	0.0165	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			413.47870	350.326	15.89	0.5067	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			312.07870	311.326	15.89	0.4933	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			620.39390	551.670	16.58	0.6274	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			230.59390	224.270	16.58	0.3726	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			676.60540	607.447	16.71	0.6428	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			228.30540	221.647	16.71	0.3572	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,359.31500	4,296.060	26.87	0.9906	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			5.61500	4.759	26.87	0.0094	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			271.11670	266.131	16.45	0.4061	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			594.81670	527.431	16.45	0.5939	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			180.31380	141.429	15.30	0.2540	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			671.21380	694.729	15.30	0.7460	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			452.13910	389.936	15.86	0.4945	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			370.03910	370.036	15.86	0.5055	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,071.15040	1,000.238	17.87	0.7605	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			158.25040	149.538	17.87	0.2395	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			864.47710	794.620	17.22	0.6851	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			220.77710	213.020	17.22	0.3149	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			674.06760	694.281	15.32	0.7188	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			217.76760	175.880	15.32	0.2812	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,891.12360	2,825.236	21.31	0.9653	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			22.12360	18.136	21.31	0.0347	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			350.11960	296.765	15.67	0.3975	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			511.11960	519.665	15.67	0.6025	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			472.59590	411.967	15.92	0.4802	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			422.79590	424.067	15.92	0.5198	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	11/08/2017	Foreign Exchange Option	13.75	Put			504.95130	444.005	15.99	0.4812	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			450.55130	451.105	15.99	0.5188	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			391.98790	340.969	15.67	0.3848	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			628.58790	637.769	15.67	0.6152	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,141.28470	3,077.205	21.24	0.9482	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			37.88470	34.004	21.24	0.0518	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			570.37460	572.696	15.99	0.5434	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			548.07460	491.696	15.99	0.4566	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			373.12830	366.766	16.96	0.3893	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			910.82830	845.766	16.96	0.6107	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			574.78720	577.337	15.98	0.5464	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,639.07990	3,575.057	20.73	0.9609	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			477.71580	424.460	15.82	0.4174	4,027,275.53	9,488	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			597.28300	601.006	15.91	0.5614	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			514.98300	460.006	15.91	0.4386	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			31.68440	26.351	20.73	0.0395	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,629.38440	3,565.351	20.73	0.9605	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			31.37990	26.057	20.73	0.0391	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			313.39790	305.333	17.38	0.3359	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			918.00280	852.854	16.98	0.6131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			370.30280	363.854	16.98	0.3869	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			31.99260	26.649	20.73	0.0399	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,619.69260	3,555.649	20.73	0.9601	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			630.01580	635.460	15.82	0.5826	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			325.43510	317.737	17.29	0.3470	1,588,685.50	5,000	12,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,441.68790	1,373.861	18.23	0.7504	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			223.98790	214.861	18.23	0.2496	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			0.00000	513.441	16.04	0.4685	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			0.00000	554.441	16.04	0.5315	2,772,205.50	5,000	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,081.09790	1,014.334	17.38	0.6641	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			259.33130	220.283	15.20	0.2702	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,139.99100	1,169.681	14.97	0.8187	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			157.69100	128.681	14.97	0.1813	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,213.52350	1,146.138	17.70	0.6994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			275.82350	267.138	17.70	0.3006	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,043.13510	976.737	17.29	0.6530	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			694.74330	703.592	15.66	0.6222	351,795.90	500	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,322.24510	2,256.275	19.81	0.8754	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			104.54510	97.275	19.81	0.1246	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,377.22490	1,414.841	14.77	0.8825	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			94.92490	73.841	14.77	0.1175	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			901.63130	921.283	15.20	0.7298	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			45.60340	40.091	20.71	0.0569	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			332.93050	325.424	17.23	0.3538	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,020.63050	954.424	17.23	0.6462	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,828.13150	1,877.960	15.87	0.9380	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	12.00	Put		45.83150	36.961	15.87	0.0620	0.00	0	7,202
\$ / R	On	18/09/2017		Foreign Exchange Option	13.50	Put		412.44330	362.592	15.66	0.3778	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		212.92230	178.467	15.11	0.2318	892,333.00	5,000	8,099
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		4,234.90790	4,171.899	20.76	0.9790	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		17.20790	12.899	20.76	0.0210	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	14.20	Put		826.45920	762.563	16.74	0.5804	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.20	Call		408.75920	403.563	16.74	0.4196	0.00	0	90
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		3,263.30340	3,199.091	20.71	0.9431	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		44.32070	38.806	20.72	0.0553	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Call		402.59540	397.186	16.78	0.4145	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		840.29540	776.186	16.78	0.5855	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Put		1,189.79340	1,122.496	17.64	0.6935	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Call		282.09340	273.495	17.64	0.3065	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		995.22230	1,019.467	15.11	0.7682	0.00	0	4,351
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	20.76	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		2,695.33840	2,630.363	20.40	0.9059	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		77.63840	71.363	20.40	0.0941	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		748.09170	759.735	15.53	0.6526	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		365.79170	318.735	15.53	0.3474	0.00	0	3,500
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		3,292.02070	3,227.805	20.72	0.9447	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Put		542.48720	486.337	15.98	0.4536	0.00	0	20,000
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		1,177.92060	1,208.969	14.94	0.8303	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		145.62060	117.969	14.94	0.1697	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		3,072.80010	3,008.705	20.71	0.9316	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		55.10010	49.706	20.71	0.0684	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Put		986,217.70000	986,159.000	20.76	1.0000	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Put		421.41160	372.096	15.67	0.3750	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Call		724.21160	732.896	15.67	0.6250	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Put		3,378.82100	3,314.878	21.06	0.9390	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Call		51.62100	45.679	21.06	0.0610	0.00	0	60
\$ / R	On	28/09/2017		Foreign Exchange Option	13.18	Put		284.52500	244.320	15.27	0.2822	0.00	0	0
\$ / R	On	28/09/2017		Foreign Exchange Option	13.18	Call		909.62500	927.319	15.27	0.7178	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Put		1,287.45720	1,221.844	17.65	0.6768	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Call		339.55720	330.044	17.65	0.3232	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	17.45	Put		3,650.08090	3,585.599	21.47	0.9274	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	17.45	Call		71.28090	62.699	21.47	0.0726	0.00	0	60
\$ / R	On	27/10/2017		Foreign Exchange Option	14.10	Put		782.46980	722.389	16.48	0.5209	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	14.10	Call		553.66980	549.489	16.48	0.4791	0.00	0	1,000
\$ / R	On	27/10/2017		Foreign Exchange Option	12.92	Call		1,173.82680	1,197.223	15.09	0.7813	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	12.92	Put		222.62680	190.123	15.09	0.2187	0.00	0	1,000
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Put		446.77970	398.208	15.64	0.3655	0.00	0	60
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Call		817.97970	825.308	15.64	0.6345	0.00	0	0
\$ / R	On	13/11/2017		Foreign Exchange Option	13.98	Put		716.11580	659.018	16.25	0.4804	0.00	0	0
\$ / R	On	13/11/2017		Foreign Exchange Option	13.98	Call		645.91580	643.618	16.25	0.5196	0.00	0	0
\$ / R	On	28/11/2017		Foreign Exchange Option	13.50	Put		467.71560	420.428	15.60	0.3558	0.00	0	60
\$ / R	On	28/11/2017		Foreign Exchange Option	13.50	Call		911.01560	919.728	15.60	0.6442	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	28/11/2017	Foreign Exchange Option	17.74	Put		3,886.85120	3,823.658	21.77	0.9153	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		90.15120	82.958	21.77	0.0847	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		97.68100	90.457	22.14	0.0864	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		697.37190	696.728	16.36	0.5157	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		799.57190	741.228	16.36	0.4843	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,281.84290	3,215.757	20.58	0.8751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		139.64290	131.257	20.58	0.1249	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		545.92350	540.559	17.00	0.4254	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,088.12350	1,025.059	17.00	0.5746	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,991.59670	2,925.514	20.08	0.8571	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		159.39670	151.014	20.08	0.1429	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		555.09780	549.991	16.95	0.4312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,067.29780	1,004.491	16.95	0.5688	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,049.38080	1,063.175	15.38	0.6850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		411.58080	367.675	15.38	0.3150	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		733.15630	734.023	16.24	0.5355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		745.35630	688.523	16.24	0.4645	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,385.65200	3,319.697	20.77	0.8807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		133.45200	125.197	20.77	0.1193	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		245.86730	236.784	19.09	0.2128	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,258.06730	2,191.284	19.09	0.7872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,032.50310	1,045.601	15.42	0.6781	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		424.70310	380.101	15.42	0.3219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,745.35440	2,679.110	19.75	0.8372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		183.15440	174.610	19.75	0.1628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		130.23580	122.055	20.87	0.1164	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,442.43580	3,376.555	20.87	0.8836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		129.71190	121.544	20.88	0.1159	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,451.91190	3,386.044	20.88	0.8841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		130.76490	122.571	20.85	0.1169	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,432.96490	3,367.071	20.85	0.8831	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		1,152.40610	1,171.155	15.26	0.7230	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		344.60610	305.655	15.26	0.2770	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,720.81210	1,759.858	14.98	0.8688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		133.01210	114.358	14.98	0.1312	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		1,021.37630	1,034.022	15.44	0.6734	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		433.57630	388.522	15.44	0.3266	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		771.01110	773.394	16.12	0.5556	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		693.21110	637.894	16.12	0.4444	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,521.82520	1,552.453	14.89	0.8303	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		184.02520	156.953	14.89	0.1697	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,520.90580	1,454.388	17.88	0.6741	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		398.70580	389.888	17.88	0.3259	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		866.51810	872.799	15.84	0.6036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		578.71810	527.299	15.84	0.3964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,880.13900	1,924.004	15.04	0.8939	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			102.33900	88.504	15.04	0.1061	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,288.12530	2,340.317	15.19	0.9405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			50.32530	44.817	15.19	0.0595	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			479.47040	432.203	15.58	0.3499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			967.27040	977.704	15.58	0.6501	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,639.46840	1,675.654	14.94	0.8541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			151.66840	130.154	14.94	0.1459	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,190.89970	1,210.969	15.22	0.7361	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			323.09970	285.469	15.22	0.2639	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,528.79770	1,462.250	17.90	0.6757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			396.59770	387.750	17.90	0.3243	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,468.14490	2,401.534	19.38	0.8107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			215.94490	207.034	19.38	0.1893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,434.92510	1,368.792	17.71	0.6571	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			422.72510	414.292	17.71	0.3429	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,270.48250	1,293.224	15.14	0.7617	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			282.68250	247.724	15.14	0.2383	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,062.84180	2,111.080	15.11	0.9176	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			75.04180	65.580	15.11	0.0824	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,120.99020	1,138.653	15.29	0.7120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			363.19020	323.153	15.29	0.2880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,319.54630	3,253.507	20.65	0.8771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			137.34630	129.007	20.65	0.1229	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			663.29370	661.516	16.49	0.4963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			855.49370	796.016	16.49	0.5037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,347.85730	3,281.856	20.70	0.8787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			135.65730	127.356	20.70	0.1213	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			674.46800	673.059	16.45	0.5027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			836.66800	777.559	16.45	0.4973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,169.88100	4,104.957	22.14	0.9136	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,126.65010	4,061.246	22.07	0.9095	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			103.45010	96.046	22.07	0.0905	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			482.53360	435.347	15.59	0.3489	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			979.33360	990.147	15.59	0.6511	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			885.09020	824.946	16.39	0.4758	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			799.89020	802.146	16.39	0.5242	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			873.62240	813.819	16.37	0.4710	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			812.82240	815.419	16.37	0.5290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			436.64290	395.598	15.31	0.2888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,326.44290	1,347.198	15.31	0.7112	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,518.52930	1,545.580	15.11	0.7658	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			328.72930	293.980	15.11	0.2342	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,777.12690	1,707.973	17.98	0.6567	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			642.27990	638.135	17.24	0.4200	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			223.47810	214.067	20.48	0.1625	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,533.67810	3,462.467	20.48	0.8375	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	15.46	Call			506.92690	499.573	17.98	0.3433	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			222.77100	213.359	20.49	0.1620	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,542.97100	3,471.759	20.49	0.8380	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			224.18870	214.775	20.46	0.1630	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,524.38870	3,453.175	20.46	0.8370	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,362.47990	1,296.535	17.24	0.5800	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,043.39450	1,975.083	18.32	0.6756	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			504.89450	497.583	18.32	0.3244	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,425.66930	1,360.132	17.27	0.5729	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			697.16930	692.632	17.27	0.4271	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,027.92220	968.473	16.54	0.4723	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			934.82220	936.073	16.54	0.5277	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			968.13310	909.655	16.43	0.4542	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			983.93310	986.355	16.43	0.5458	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,488.56340	2,417.943	18.88	0.7014	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			500.46340	492.243	18.88	0.2986	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,416.88360	3,477.213	13.95	0.9732	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			24.98360	22.913	13.95	0.0268	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,376.70220	1,392.500	15.74	0.6672	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			624.80220	578.200	15.74	0.3328	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,731.03710	1,759.025	15.33	0.7621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			389.13710	354.725	15.33	0.2379	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			328.95090	318.699	20.39	0.2021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,637.05090	3,564.399	20.39	0.7979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			328.09640	317.840	20.41	0.2015	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,646.19640	3,573.540	20.41	0.7985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			329.80480	319.561	20.38	0.2026	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,627.90480	3,555.261	20.38	0.7974	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,192.37520	1,131.493	17.00	0.4673	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,089.47520	1,093.693	17.00	0.5327	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,089.55250	1,093.309	17.28	0.5150	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,344.15250	1,281.209	17.28	0.4850	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,085.96830	1,089.628	17.29	0.5137	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,350.56830	1,287.528	17.29	0.4863	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,082.39700	1,085.961	17.30	0.5124	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,356.99700	1,293.861	17.30	0.4876	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,358.40550	1,295.231	17.34	0.4660	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,221.30550	1,227.431	17.34	0.5340	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,216.66160	1,222.464	17.54	0.5194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,494.36160	1,429.564	17.54	0.4806	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,213.10100	1,218.818	17.55	0.5183	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,500.80100	1,435.918	17.55	0.4817	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,209.55190	1,215.176	17.56	0.5171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,507.25190	1,442.276	17.56	0.4829	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,515.84550	1,450.862	17.58	0.4645	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,344.54550	1,353.062	17.58	0.5355	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,342.23670	1,350.374	17.75	0.5231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,649.73670	1,582.874	17.75	0.4769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,338.71060	1,346.765	17.76	0.5220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,656.21060	1,589.265	17.76	0.4780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,335.20310	1,343.167	17.76	0.5210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,662.70310	1,595.667	17.76	0.4790	0.00	0	0
<b>Total \$ / R Option</b>												<b>10,407,579.43</b>	<b>29,988</b>	<b>1,837,347</b>
<b>Total \$ / R</b>												<b>1,226,178,100.13</b>	<b>119,141</b>	<b>2,846,654</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.63550		13.57330			0.0000	136,355.00	10	506
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.84100		13.78230			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.04550		13.98780			0.0000	0.00	0	43
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.25160		14.18980			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.45430		14.39190			0.0000	0.00	0	47
<b>Total \$ / R MAXI Future</b>												<b>136,355.00</b>	<b>10</b>	<b>621</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			469.24970	285.925	22.30	0.0085	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			281,139.24970	274,735.925	22.30	0.9915	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			467.58030	281.386	22.32	0.0084	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			282,137.58030	275,731.386	22.32	0.9916	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			470.95580	290.544	22.28	0.0086	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			280,140.95580	273,740.544	22.28	0.9914	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			20,064.51470	19,151.020	18.52	0.2259	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			156,834.51470	150,051.020	18.52	0.7741	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			19,918.78490	19,005.642	18.54	0.2244	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			157,688.78490	150,905.642	18.54	0.7756	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			20,211.67710	19,297.880	18.50	0.2274	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			155,981.67710	149,197.880	18.50	0.7726	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			84,284.33140	84,815.572	15.91	0.5921	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			60,504.33140	55,265.572	15.91	0.4079	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			83,817.86340	84,330.056	15.92	0.5898	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			61,037.86340	55,780.055	15.92	0.4102	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			84,752.73080	85,303.558	15.89	0.5944	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			59,972.73080	54,753.558	15.89	0.4056	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			109,578.31640	110,674.982	15.71	0.6306	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			62,598.31640	57,514.982	15.71	0.3694	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			109,089.00870	110,167.145	15.72	0.6287	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			63,109.00870	58,007.145	15.72	0.3713	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			110,069.72750	111,184.499	15.70	0.6325	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			62,089.72750	57,024.499	15.70	0.3675	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			123,248.90500	124,189.299	16.05	0.6190	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			77,058.90500	71,759.299	16.05	0.3810	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			122,785.00950	123,710.827	16.06	0.6174	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			77,595.00950	72,280.827	16.06	0.3826	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			123,714.60490	124,670.221	16.03	0.6207	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	Put			76,524.60490	71,240.221	16.03	0.3793	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>136,355.00</b>	<b>10</b>	<b>621</b>
£ / R	On 31/05/2017	Foreign Exchange Future				17.59520		17.54250			0.0000	0.00	0	69
£ / R	On 19/06/2017	Foreign Exchange Future				17.66210		17.60970			0.0000	25,221,478.80	1,428	53,285
£ / R	On 18/09/2017	Foreign Exchange Future				17.97720		17.92940			0.0000	0.00	0	1,957
£ / R	On 18/12/2017	Foreign Exchange Future				18.29550		18.25000			0.0000	0.00	0	2,215
<b>Total £ / R Future</b>												<b>25,221,478.80</b>	<b>1,428</b>	<b>57,526</b>
£ / R	On 31/05/2017	Foreign Exchange Option	17.45	Put			269.71600	208.990	15.70	0.4091		0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option	17.45	Call			362.21600	354.190	15.70	0.5909		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Call			1.55430	0.887	30.51	0.0017		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Put			6,421.85430	6,368.787	30.51	0.9983		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Call			1.53480	0.875	30.51	0.0017		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Put			6,431.83480	6,378.775	30.51	0.9983		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Call			1.57400	0.900	30.51	0.0018		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Put			6,411.87400	6,358.800	30.51	0.9982		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Put			61.01630	41.068	15.47	0.0929		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Call			1,170.71630	1,203.168	15.47	0.9071		0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Put			364.00520	298.949	15.74	0.4210		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Call			473.70520	461.049	15.74	0.5790		0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Put			1,482.41050	1,415.129	19.10	0.8631		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Call			92.11050	77.229	19.10	0.1369		0.00	0	1,200
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call			733.26940	710.280	16.67	0.5150		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put			803.86940	733.080	16.67	0.4850		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call			729.23290	706.165	16.68	0.5129		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put			809.83290	738.965	16.68	0.4871		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Call			737.32230	714.543	16.65	0.5172		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put			797.92230	727.343	16.65	0.4828		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call			69.72710	63.065	23.20	0.0487		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put			6,959.72710	6,907.565	23.20	0.9513		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call			69.37720	62.736	23.20	0.0485		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put			6,969.37720	6,917.236	23.20	0.9515		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call			69.02890	62.410	23.20	0.0482		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put			6,979.02890	6,926.910	23.20	0.9518		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>25,221,478.80</b>	<b>1,428</b>	<b>59,926</b>
¥ / R	On 19/06/2017	Foreign Exchange Future				0.12107		0.12072			0.0000	0.00	0	3,315
¥ / R	On 18/09/2017	Foreign Exchange Future				0.12341		0.12309			0.0000	0.00	0	0
¥ / R	On 18/12/2017	Foreign Exchange Future				0.12583		0.12553			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 ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,315</b>
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			2.92260	1.654	24.34	0.0053	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,930.82260	2,894.154	24.34	0.9947	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.26550	0.109	24.34	0.0004	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,928.16550	3,892.609	24.34	0.9996	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.01830	0.005	24.34	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,927.91830	4,892.505	24.34	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			26.34370	20.809	22.57	0.0331	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,717.74370	3,680.009	22.57	0.9669	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			8.59040	6.209	22.57	0.0112	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,699.99040	4,665.409	22.57	0.9888	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			74.08830	63.197	22.57	0.0863	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,765.48830	2,722.397	22.57	0.9137	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,037.45380	1,011.694	17.74	0.6595	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			484.55380	428.394	17.74	0.3405	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			613.65950	583.169	19.37	0.4448	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,060.75950	999.869	19.37	0.5552	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,694.47990	1,694.490	16.22	0.8690	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			141.57990	111.190	16.22	0.1310	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>3,315</b>
€ / R	On	31/05/2017	Foreign Exchange Future			14.87360		14.88180			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.93640		14.94530			0.0000	5,660,895.60	379	76,151
€ / R	On	18/09/2017	Foreign Exchange Future			15.23440		15.24830			0.0000	0.00	0	6,528
€ / R	On	18/12/2017	Foreign Exchange Future			15.53850		15.55570			0.0000	0.00	0	4,578
€ / R	On	19/03/2018	Foreign Exchange Future			15.85220		15.86580			0.0000	0.00	0	3,169
<b>Total € / R Future</b>												<b>5,660,895.60</b>	<b>379</b>	<b>90,430</b>
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			431.18860	402.185	14.18	0.7312	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			109.38860	88.585	14.18	0.2688	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			3.13670	2.337	28.35	0.0053	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,247.83670	4,255.937	28.35	0.9947	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			3.13630	2.339	28.40	0.0053	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			53.90130	43.751	14.51	0.1187	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,257.83630	4,265.939	28.40	0.9947	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			3.13710	2.336	28.30	0.0053	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,237.83710	4,245.936	28.30	0.9947	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,357.86630	1,356.362	17.64	0.9176	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			43.16630	32.762	17.64	0.0824	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			889.20130	870.151	14.51	0.8813	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			26.16650	22.798	21.13	0.0315	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,247.86650	4,258.398	21.13	0.9685	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	19.48	Call			26.00490	22.669	21.14	0.0313	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,257.70490	4,268.269	21.14	0.9687	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			26.32940	22.928	21.11	0.0316	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,238.02940	4,248.528	21.11	0.9684	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			201.72120	183.605	18.36	0.1651	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,706.02120	2,705.105	18.36	0.8349	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			200.67760	182.625	18.37	0.1643	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,714.97760	2,714.125	18.37	0.8357	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			202.76770	184.588	18.35	0.1659	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,697.06770	2,696.088	18.35	0.8341	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			42.88250	36.652	21.82	0.0368	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,897.18250	5,908.152	21.82	0.9632	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,732.41040	1,702.098	14.53	0.8347	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			176.71040	163.598	14.53	0.1653	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,324.51540	1,311.222	16.37	0.6376	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			490.21540	459.722	16.37	0.3624	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			446.97780	429.561	14.73	0.2926	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,456.38680	1,425.320	14.73	0.7057	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			450.58680	433.120	14.73	0.2943	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,450.01930	1,418.898	14.73	0.7039	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			454.21930	436.698	14.73	0.2961	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,462.77780	1,431.761	14.73	0.7074	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>5,660,895.60</b>	<b>379</b>	<b>126,430</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.06140		10.04440			0.0000	0.00	0	22,724
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.20080		10.18630			0.0000	51,004.00	5	1,840
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.34050		10.32750			0.0000	0.00	0	653
<b>Total AU\$ / R Future</b>												<b>51,004.00</b>	<b>5</b>	<b>25,217</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,017.43890	1,999.667	20.43	0.9951	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			1.83740	1.068	20.52	0.0049	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,027.43740	2,009.668	20.52	0.9951	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			1.84060	1.065	20.35	0.0050	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,007.44060	1,989.665	20.35	0.9950	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			1.83890	1.067	20.43	0.0049	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			14.91410	13.111	15.81	0.0352	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,008.61410	1,992.311	15.81	0.9648	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			14.63690	12.867	15.82	0.0346	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,018.33690	2,002.066	15.82	0.9654	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			15.19570	13.360	15.81	0.0358	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,998.89570	1,982.560	15.81	0.9642	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,641.00490	1,620.526	15.30	0.8640	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			90.35840	82.786	15.27	0.1386	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,622.85840	1,602.286	15.27	0.8614	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			89.42750	81.901	15.28	0.1373	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,631.92750	1,611.401	15.28	0.8627	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			88.50490	81.026	15.30	0.1360	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>51,004.00</b>	<b>5</b>	<b>25,217</b>
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.95110		9.91880			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.11770		10.08740			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.28670		10.25670			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	11.74	Call			2.77640	1.591	19.73	0.0074	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,823.97640	1,790.491	19.73	0.9926	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			2.73910	1.567	19.79	0.0073	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,833.93910	1,800.467	19.79	0.9927	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			2.81450	1.616	19.68	0.0075	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,814.01450	1,780.516	19.68	0.9925	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			71.17080	63.946	15.85	0.1360	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,273.77080	1,236.246	15.85	0.8640	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			70.12990	62.946	15.86	0.1342	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,282.72990	1,245.246	15.86	0.8658	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			72.22660	64.962	15.84	0.1379	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,264.82660	1,227.262	15.84	0.8621	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			349.81950	342.365	14.08	0.4343	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			633.11950	595.665	14.08	0.5657	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			346.47620	338.965	14.09	0.4310	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			639.77620	602.265	14.09	0.5690	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			353.19590	345.800	14.06	0.4376	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			626.49590	589.100	14.06	0.5624	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	19/06/2017	Foreign Exchange Future			13.70380		13.76640			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.99170		14.06060			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.28820		14.36090			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			13.82960	6.375	20.54	0.0188	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,127.42960	2,182.575	20.54	0.9812	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			13.68080	6.319	20.59	0.0186	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,137.28080	2,192.519	20.59	0.9814	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			13.98060	6.432	20.50	0.0189	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,117.58060	2,172.632	20.50	0.9811	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			204.35530	164.107	17.88	0.2037	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,533.75530	1,562.407	17.88	0.7963	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			202.86290	162.762	17.90	0.2022	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,542.26290	1,571.062	17.90	0.7978	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			205.85970	165.464	17.87	0.2052	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,525.25970	1,553.764	17.87	0.7948	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			893.67120	824.707	15.56	0.5834	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			562.77120	566.507	15.56	0.4166	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			888.63090	819.829	15.57	0.5811	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			567.73090	571.629	15.57	0.4189	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			898.73490	829.614	15.55	0.5857	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			557.83490	561.414	15.55	0.4143	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			1.96620		1.95890			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98160		1.97530			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.99790		1.99190			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,026.27960	2,948.886	20.10	0.9777	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			18.15620	13.411	19.66	0.0274	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,829.15620	2,751.411	19.66	0.9726	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			16.64180	12.073	19.88	0.0247	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,927.64180	2,850.073	19.88	0.9753	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			15.27960	10.886	20.10	0.0223	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			266.34970	250.294	16.82	0.2259	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,013.34970	1,934.294	16.82	0.7741	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			250.34840	234.847	16.92	0.2140	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,097.34840	2,018.847	16.92	0.7860	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			282.89560	266.770	16.72	0.2384	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,929.89560	1,850.770	16.72	0.7616	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			712.35760	659.710	14.97	0.3785	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,178.82540	1,184.204	15.00	0.6046	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			759.82540	705.204	15.00	0.3954	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,128.01780	1,131.473	15.04	0.5876	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			809.01780	752.473	15.04	0.4124	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,231.35760	1,238.710	14.97	0.6215	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	19/06/2017	Foreign Exchange Future			2.01120		2.01300			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			79.33630	67.046	17.35	0.1184	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,549.33630	1,555.046	17.35	0.8816	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			70.74680	60.559	17.64	0.1074	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,640.74680	1,648.559	17.64	0.8926	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			63.11270	54.801	17.92	0.0976	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,733.11270	1,742.801	17.92	0.9024	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			1.75320		1.74540			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.78260		1.77540			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.81110		1.80390			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			25.64010	20.601	19.75	0.0439	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,271.64010	2,188.601	19.75	0.9561	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			23.04870	18.258	19.98	0.0391	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,369.04870	2,286.258	19.98	0.9609	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			28.56960	23.281	19.51	0.0493	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,174.56960	2,091.281	19.51	0.9507	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			275.34040	262.343	18.31	0.2388	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,921.34040	1,836.343	18.31	0.7612	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			260.53660	247.274	18.47	0.2268	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,006.53660	1,921.274	18.47	0.7732	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			245.86780	233.161	18.62	0.2153	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,091.86780	2,007.161	18.62	0.7847	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,087.33370	1,094.621	15.63	0.5982	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			748.33370	683.621	15.63	0.4018	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,040.72460	1,045.748	15.72	0.5801	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			801.72460	734.748	15.72	0.4199	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,135.81670	1,145.441	15.53	0.6164	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			696.81670	634.441	15.53	0.3836	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			0.13120		0.13070			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13090		0.13050			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.13070		0.13030			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.42100		9.37310			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.54400		9.49850			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.66660		9.62230			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			2.98150	1.803	18.57	0.0092	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,579.88150	1,530.803	18.57	0.9908	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			2.93960	1.771	18.62	0.0090	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,589.83960	1,540.771	18.62	0.9910	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			3.02430	1.836	18.51	0.0094	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,569.92430	1,520.836	18.51	0.9906	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,146.42920	1,097.651	15.30	0.8576	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			63.76600	60.527	15.31	0.1402	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,155.26600	1,106.527	15.31	0.8598	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			66.10970	62.796	15.29	0.1446	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,137.60970	1,088.796	15.29	0.8554	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			64.92920	61.651	15.30	0.1424	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			439.57300	419.315	15.89	0.4809	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			617.27300	552.715	15.89	0.5191	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			440.38210	420.158	16.06	0.4784	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			628.08210	563.558	16.06	0.5216	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			441.21250	421.029	16.23	0.4760	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			638.91250	574.429	16.23	0.5240	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			1.29640		1.29040			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31180		1.30500			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32690		1.31760			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			896.00000	836.000		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			996.00000	936.000		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			1,096.00000	1,036.000		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			650.00000	582.000		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			750.00000	682.000		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			550.00000	482.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			176.00000	269.000		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			76.00000	169.000		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			0.00000	69.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			24.00000	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			1.29530		1.29740			0.0000	64,765.00	50	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29880		1.30090			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30260		1.30470			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>64,765.00</b>	<b>50</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>64,765.00</b>	<b>50</b>	<b>0</b>
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.09540		1.10110			0.0000	54,770.00	50	57
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.10070		1.10640			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.10630		1.11210			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>54,770.00</b>	<b>50</b>	<b>57</b>
<b>Total QUANTO € / \$</b>												<b>54,770.00</b>	<b>50</b>	<b>57</b>
RAIN	On	19/06/2017	Foreign Exchange Future			23,138.80000		23,091.26000			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			9.71010		9.67320			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			16.99690	13.941	15.31	0.0647	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			863.79690	823.841	15.31	0.9353	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			16.39650	13.403	15.32	0.0625	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			873.19650	833.303	15.32	0.9375	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			17.61690	14.500	15.30	0.0669	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			854.41690	814.400	15.30	0.9331	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			3.78310		3.78180			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			2.93010	2.370	18.24	0.0271	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			491.13010	489.270	18.24	0.9729	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			2.80060	2.250	18.38	0.0257	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			501.00060	499.150	18.38	0.9743	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			3.06770	2.498	18.11	0.0286	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			481.26770	479.398	18.11	0.9714	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			1.44960		1.44230			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.42210		1.41510			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39680		1.38990			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1,246,959,789.10</b>	<b>91,075</b>	<b>1,189,221</b>
<b>Total Options</b>												<b>10,407,579.43</b>	<b>29,988</b>	<b>1,875,747</b>
<b>Grand Total:</b>												<b>1,257,367,368.53</b>	<b>121,063</b>	<b>3,064,968</b>