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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/04/2017 Foreign Exchange Future			13.23680		13.08480			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.26950		13.08480			0.0000	0.00	0	2,081
\$ / R On 02/05/2017 Foreign Exchange Future			13.26230		13.08950			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.27160		13.09170			0.0000	0.00	0	5,000
\$ / R On 08/05/2017 Foreign Exchange Future			13.28210		13.09610			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.28800		13.10370			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.29000		13.10630			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.29590		13.11390			0.0000	0.00	0	10
\$ / R On 19/05/2017 Foreign Exchange Future			13.30370		13.12410			0.0000	0.00	0	1,140
\$ / R On 26/05/2017 Foreign Exchange Future			13.31740		13.14190			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.32530		13.15210			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.32720		13.15460			0.0000	0.00	0	1,200
\$ / R On 19/06/2017 Foreign Exchange Future			13.36980		13.19720			0.0000	1,337,127,067.80	100,011	898,873
\$ / R On 28/06/2017 Foreign Exchange Future			13.39020		13.21740			0.0000	1,513,092.60	113	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.39480		13.22190			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.40610		13.23290			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.41720		13.24400			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.42170		13.24840			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.42620		13.25290			0.0000	0.00	0	4
\$ / R On 17/07/2017 Foreign Exchange Future			13.43290		13.25950			0.0000	0.00	0	280
\$ / R On 21/07/2017 Foreign Exchange Future			13.44190		13.26840			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Future			13.45080		13.27720			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.45530		13.28170			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.46420		13.29050			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.48880		13.31450			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.52880		13.35370			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.57340		13.39730			0.0000	15,799,437.60	1,164	49,398
\$ / R	On	27/09/2017	Foreign Exchange Future			13.59340		13.41690			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.59560		13.41910			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.65130		13.47360			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.66020		13.48230			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.69770		13.51880			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.73070		13.55100			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.77460		13.59380			0.0000	8,609,125.00	625	89,624
\$ / R	On	22/12/2017	Foreign Exchange Future			13.78340		13.60230			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.89960		13.71570			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.90400		13.71990			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.97370		13.78820			0.0000	9,474,168.60	678	8,094
\$ / R	On	25/04/2018	Foreign Exchange Future			14.05440		13.86710			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.08910		13.90190			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.09770		13.91070			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.17110		13.98520			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.29210		14.10800			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.36770		14.18470			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.49080		14.30970			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.55780		14.37760			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.68950		14.51140			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.76080		14.58370			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,372,522,891.60</b>	<b>102,591</b>	<b>1,066,438</b>
\$ / R	On	26/04/2017	Foreign Exchange Option	13.30	Call			13.51590	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	26/04/2017	Foreign Exchange Option	13.30	Put			228.71590	63.200	19.00	1.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call			143.15530	285.233	24.68	0.8712	0.00	0	1,500
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put			58.35530	15.733	24.68	0.1288	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			0.65220	0.763	37.73	0.0064	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,145.85220	961.263	37.73	0.9936	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			393.42880	555.169	22.71	0.9262	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			23.92880	12.869	22.71	0.0738	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call			17.06840	37.925	20.25	0.1998	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put			487.56840	335.625	20.25	0.8002	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call			503.44840	670.325	24.06	0.9531	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put			13.94840	8.025	24.06	0.0469	0.00	0	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			16.24060	35.154	19.73	0.1716	0.00	0	1,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			574.54060	413.554	19.73	0.8284	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Call			90.83530	171.004	17.65	0.5758	0.00	0	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Put			209.13530	109.404	17.65	0.4242	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call			87.63110	164.910	17.59	0.5646	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	04/05/2017	Foreign Exchange Option	13.22	Put			215.93110	113.310	17.59	0.4354	0.00	0	25,000
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Call			214.48720	339.341	17.85	0.7440	0.00	0	2,500
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Put			128.38720	67.241	17.85	0.2560	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			57.99250	103.138	18.26	0.3266	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			474.29250	335.138	18.26	0.6734	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call			2.58750	3.860	27.23	0.0151	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put			1,898.88750	1,715.860	27.23	0.9849	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call			243.12930	366.522	17.74	0.7348	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put			139.42930	78.522	17.74	0.2652	0.00	0	34,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call			11.75940	17.145	21.77	0.0658	0.00	0	1,250
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put			1,155.45940	977.144	21.77	0.9342	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Call			49.91600	88.297	18.48	0.2821	0.00	0	20,000
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Put			543.61600	398.297	18.48	0.7179	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call			18.62260	28.570	19.86	0.1091	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put			912.32260	738.570	19.86	0.8909	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call			24.16990	37.886	19.27	0.1315	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put			890.26990	721.986	19.27	0.8685	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Call			431.64330	576.996	16.24	0.8749	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Put			67.74330	31.096	16.24	0.1251	0.00	0	300
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Call			0.00000	454.596	16.47	0.7948	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Put			0.00000	58.696	16.47	0.2052	5,869.61	100	100
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call			60.22110	96.104	18.35	0.2643	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put			646.12110	502.404	18.35	0.7357	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			128.39520	184.839	17.36	0.4018	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			486.49520	367.439	17.36	0.5982	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			2.17690	2.643	26.00	0.0082	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,830.27690	2,655.243	26.00	0.9918	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			226.73450	309.492	16.37	0.5610	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			314.63450	224.192	16.37	0.4390	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			390.09010	505.690	16.05	0.7368	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			165.49010	108.490	16.05	0.2632	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,429.61710	1,599.974	17.61	0.9715	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			12.41710	10.174	17.61	0.0285	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,217.59070	1,383.860	16.38	0.9597	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			20.39070	14.060	16.38	0.0403	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,124.70480	1,288.560	16.28	0.9480	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,854.17720	4,682.251	29.25	0.9955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			1.17020	1.752	29.25	0.0039	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,953.97020	4,781.952	29.25	0.9961	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,009.80060	2,838.289	23.52	0.9811	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			6.86320	7.898	23.82	0.0183	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,069.66320	2,898.098	23.82	0.9817	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.07990	0.130	29.25	0.0003	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,512.87990	6,340.330	29.25	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			1.37720	2.051	29.25	0.0045	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,670.78920	2,500.796	22.22	0.9748	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	16.00	Call			7.53410	8.827	22.53	0.0212	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,810.33410	2,639.027	22.53	0.9788	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.50930	0.783	29.25	0.0018	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,453.30930	5,280.983	29.25	0.9982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			7.00060	8.089	23.52	0.0189	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,345.02660	2,176.698	21.49	0.9617	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			8.78880	11.779	22.04	0.0279	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,591.58880	2,421.979	22.04	0.9721	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			6.05940	6.778	26.16	0.0147	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,538.85940	3,366.978	26.16	0.9853	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			7.98920	10.597	22.22	0.0252	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,315.52990	2,147.389	21.43	0.9602	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			12.55960	16.955	21.45	0.0393	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,325.35960	2,157.155	21.45	0.9607	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			7.25190	8.437	23.02	0.0200	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,910.05190	2,738.637	23.02	0.9800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			12.22660	16.498	21.49	0.0383	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			0.00000	1,760.220	20.55	0.9332	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			20.59080	27.971	20.66	0.0626	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,973.39080	1,808.171	20.66	0.9374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			8.02850	10.737	22.20	0.0256	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,660.82850	2,490.937	22.20	0.9744	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			12.72990	17.189	21.43	0.0398	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,589.18780	1,429.707	19.78	0.8950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			29.75370	40.488	20.09	0.0877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,722.55370	1,560.688	20.09	0.9123	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			12.39190	16.725	21.47	0.0388	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,335.19190	2,166.925	21.47	0.9612	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			0.00000	30.020	20.55	0.0668	30,020.10	1,000	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,199.89740	1,050.332	18.81	0.8219	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			0.00000	81.561	18.97	0.1633	163,122.40	2,000	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			0.00000	1,111.761	18.97	0.8367	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			14.57720	19.725	21.21	0.0453	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,217.37720	2,049.925	21.21	0.9547	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			36.38780	49.507	19.78	0.1050	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,110.48110	964.150	18.57	0.7987	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			75.43920	101.028	18.62	0.1964	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,128.23920	981.228	18.62	0.8036	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			25.43730	34.601	20.33	0.0760	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,828.23730	1,664.801	20.33	0.9240	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			67.09740	90.132	18.81	0.1781	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,005.40060	863.496	18.29	0.7675	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			89.93030	119.844	18.34	0.2270	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,022.73030	880.044	18.34	0.7730	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			52.33070	70.715	19.20	0.1442	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,355.13070	1,200.915	19.20	0.8558	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	14.23	Call		77.68110	103.950	18.57	0.2013	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		804.13530	672.517	17.70	0.6934	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		108.73440	144.060	18.04	0.2646	144,060.00	1,000	2,250
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		911.53440	774.260	18.04	0.7354	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		74.34190	99.598	18.64	0.1941	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,137.14190	989.798	18.64	0.8059	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		92.60060	123.296	18.29	0.2325	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		669.84140	547.506	17.26	0.6309	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		145.09510	189.660	17.52	0.3313	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		747.89510	619.860	17.52	0.6687	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		83.58410	111.621	18.46	0.2138	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,066.38410	921.821	18.46	0.7862	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		131.33530	172.317	17.70	0.3066	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		489.17840	383.515	16.62	0.5246	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		220.68180	284.011	16.75	0.4529	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		523.48180	414.211	16.75	0.5471	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		102.57300	136.149	18.13	0.2525	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		945.37300	806.349	18.13	0.7475	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		167.04140	217.306	17.26	0.3691	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		417.30290	320.320	16.35	0.4733	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		267.18990	340.942	16.39	0.5172	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		429.98990	331.142	16.39	0.4828	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		139.07110	182.032	17.60	0.3206	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		771.87110	642.232	17.60	0.6794	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		236.37840	303.315	16.62	0.4754	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put		362.42730	275.361	16.25	0.4304	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		301.50320	384.811	16.27	0.5600	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		374.30320	285.011	16.27	0.4400	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		169.40240	220.267	17.24	0.3730	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		662.20240	540.467	17.24	0.6270	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		274.50290	350.120	16.35	0.5267	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		297.39190	221.568	16.12	0.3734	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		349.80270	444.152	16.15	0.6124	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		312.60270	234.352	16.15	0.3876	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		256.54190	327.978	16.46	0.5031	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		449.34190	348.178	16.46	0.4969	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		309.62730	395.161	16.25	0.5696	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		203.30810	144.348	15.88	0.2773	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		433.78270	541.056	15.97	0.6870	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		236.58270	171.256	15.97	0.3130	17,125.62	100	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		289.66060	369.653	16.31	0.5457	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		392.46060	299.853	16.31	0.4543	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		364.59190	461.368	16.12	0.6266	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		146.13240	99.408	15.70	0.2109	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		556.47130	679.371	15.75	0.7732	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		159.27130	109.571	15.75	0.2268	0.00	0	4,000

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	13.22	Call		322.16740	411.051	16.22	0.5839	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		344.96740	261.251	16.22	0.4161	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		480.50810	594.148	15.88	0.7227	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		79.25470	53.685	15.85	0.1284	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call		661.03190	796.152	15.69	0.8283	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		113.83190	76.352	15.69	0.1717	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		379.82090	479.025	16.08	0.6408	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put		282.62090	209.225	16.08	0.3592	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call		583.33240	709.208	15.70	0.7891	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		41.95550	28.371	16.12	0.0746	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call		0.00000	1,102.197	16.06	0.9163	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put		0.00000	32.397	16.06	0.0837	64,793.80	2,000	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		492.68140	607.894	15.86	0.7314	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		195.48140	138.094	15.86	0.2686	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call		776.45470	923.485	15.85	0.8716	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		27.50480	18.760	16.28	0.0520	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		859.25920	1,011.718	15.96	0.8957	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		62.05920	41.918	15.96	0.1043	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		617.96290	747.465	15.65	0.8081	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		130.76290	87.665	15.65	0.1919	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call		989.15550	1,148.171	16.12	0.9254	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		254.60430	320.141	16.72	0.4670	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		537.20430	429.941	16.72	0.5330	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		10.02290	10.831	22.83	0.0235	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,032.62290	2,860.631	22.83	0.9765	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		204.49650	258.470	17.21	0.3921	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		682.59650	563.670	17.21	0.6079	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		152.66170	193.346	17.80	0.3026	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		919.76170	787.246	17.80	0.6974	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		152.41160	191.880	17.87	0.2926	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		978.41160	844.680	17.87	0.7074	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		181.56140	227.005	17.63	0.3313	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		883.16140	755.306	17.63	0.6687	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		6.00100	7.700	27.91	0.0133	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,737.60100	4,566.000	27.91	0.9867	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		458.95070	557.369	16.15	0.6272	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		346.05070	271.170	16.15	0.3728	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		250.61050	309.093	17.06	0.4125	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		711.11050	596.193	17.06	0.5875	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		108.41350	135.176	18.87	0.2042	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,400.01350	1,253.276	18.87	0.7958	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		151.09480	186.983	18.25	0.2642	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,173.89480	1,036.183	18.25	0.7358	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		468.07690	563.509	16.16	0.6082	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		390.87690	312.709	16.16	0.3918	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		19.67150	22.455	22.45	0.0384	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,267.97150	3,097.155	22.45	0.9616	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			351.99740	425.806	16.59	0.5007	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			570.29740	470.506	16.59	0.4993	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			292.75430	355.499	16.99	0.4316	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			722.25430	611.299	16.99	0.5684	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			316.20430	380.422	17.01	0.4356	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			751.70430	641.622	17.01	0.5644	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			451.52290	532.652	16.43	0.5280	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			597.82290	503.852	16.43	0.4720	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			27.42500	34.694	21.91	0.0501	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,513.72500	3,345.894	21.91	0.9499	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			866.58380	989.936	15.49	0.7421	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			269.28380	216.536	15.49	0.2579	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			748.31810	860.467	15.71	0.6863	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			351.01810	287.067	15.71	0.3137	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			673.13510	777.935	15.89	0.6458	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,602.70000	986,426.600	20.42	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,473.64190	1,635.570	15.54	0.9044	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			76.34190	62.171	15.54	0.0956	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,072.35750	1,209.920	15.28	0.8169	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			175.05750	136.520	15.28	0.1831	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,007.03120	3,837.281	20.46	0.9683	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			898.16310	1,024.826	15.45	0.7553	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			250.86310	201.425	15.45	0.2447	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			6.75340	10.017	20.42	0.0166	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,609.45340	4,436.617	20.42	0.9834	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	20.42	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,655.35720	3,488.090	20.53	0.9544	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			14.70880	21.179	20.46	0.0323	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,987.40880	3,817.779	20.46	0.9677	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			14.51910	20.929	20.46	0.0320	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,997.21910	3,827.529	20.46	0.9680	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			14.33120	20.681	20.46	0.0317	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,050.70120	2,889.639	20.64	0.9176	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			30.02560	40.822	20.57	0.0570	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,432.72560	3,267.422	20.57	0.9430	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			23.51600	32.587	20.53	0.0470	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,626.21600	3,459.187	20.53	0.9530	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			22.65720	31.490	20.53	0.0456	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,521.43830	1,383.341	18.49	0.7382	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			158.88260	191.885	18.96	0.2187	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,761.58260	1,618.485	18.96	0.7813	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			72.39360	88.835	20.33	0.1113	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,675.09360	2,515.435	20.33	0.8887	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			48.00120	63.039	20.64	0.0824	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,337.33230	1,205.214	18.08	0.6993	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			225.89720	268.443	18.18	0.2914	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,378.59720	1,245.043	18.18	0.7086	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			203.25840	242.028	18.43	0.2669	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,495.95840	1,358.628	18.43	0.7331	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			198.73830	236.741	18.49	0.2618	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,191.89810	1,065.338	17.75	0.6637	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			267.14310	316.357	17.77	0.3342	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,199.84310	1,072.957	17.77	0.6658	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			240.04840	284.909	18.03	0.3064	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,312.74840	1,181.509	18.03	0.6936	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			234.63230	278.614	18.08	0.3007	0.00	0	7,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			778.55930	674.348	16.78	0.5304	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			295.20530	348.988	17.54	0.3620	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,097.90530	975.588	17.54	0.6380	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			290.69300	343.709	17.57	0.3576	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,113.39300	990.309	17.57	0.6424	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			269.19810	318.738	17.75	0.3363	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			692.86870	594.599	16.55	0.4951	0.00	0	226,200
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			435.77720	510.370	16.67	0.4857	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			738.47720	636.970	16.67	0.5143	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			419.11650	491.454	16.76	0.4723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			771.81650	668.054	16.76	0.5277	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			415.85930	487.748	16.78	0.4696	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			415.83510	344.535	15.89	0.3542	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			549.60800	640.948	16.22	0.5702	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			552.30800	467.548	16.22	0.4298	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			508.91050	593.751	16.35	0.5415	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			611.61050	520.351	16.35	0.4585	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			460.16870	537.999	16.55	0.5049	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			534.84150	621.240	16.34	0.5470	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			617.94150	527.840	16.34	0.4530	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			30.94700	32.643	20.35	0.0462	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,744.04700	3,569.243	20.35	0.9538	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			683.07370	786.174	15.92	0.6373	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			443.97370	370.574	15.92	0.3627	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			251.10550	293.855	18.38	0.2855	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,587.50550	1,452.555	18.38	0.7145	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			617.65620	708.712	16.27	0.5635	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			635.35620	548.512	16.27	0.4365	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			412.39430	477.907	17.18	0.4212	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,030.09430	917.707	17.18	0.5788	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			49.72530	58.334	21.84	0.0666	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,017.42530	3,848.134	21.84	0.9334	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			908.12280	1,026.565	15.51	0.7126	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			345.82280	286.365	15.51	0.2874	0.00	0	1,000
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			487.84010	560.371	16.91	0.4603	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	13/11/2017	Foreign Exchange Option	13.98	Put			949.04010	842.671	16.91	0.5397	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			703.01320	796.793	16.17	0.5786	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			652.01320	566.093	16.17	0.4214	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			64.75420	77.875	22.20	0.0786	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,253.75420	4,087.175	22.20	0.9214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			417.46160	476.769	17.60	0.3796	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,353.66160	1,232.169	17.60	0.6204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			321.81380	369.984	18.34	0.3071	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,728.01380	1,595.384	18.34	0.6929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			301.87140	349.098	18.51	0.2921	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,032.54520	925.387	16.96	0.5390	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			518.03470	589.696	17.04	0.4492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,074.23470	965.096	17.04	0.5508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			509.12310	579.806	17.09	0.4434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,095.32310	985.206	17.09	0.5566	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			424.51910	484.671	17.55	0.3848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			778.51890	685.492	16.40	0.4573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			595.31900	675.161	16.70	0.4977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			911.51900	810.561	16.70	0.5023	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			565.05710	641.749	16.83	0.4791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			971.25710	867.149	16.83	0.5209	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			536.34520	609.987	16.96	0.4610	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			595.88780	515.464	15.97	0.3857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			800.36120	899.965	16.00	0.6098	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			606.56120	525.365	16.00	0.3902	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			755.17050	850.947	16.13	0.5871	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			661.37050	576.347	16.13	0.4129	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			672.31890	760.092	16.40	0.5427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			466.05550	395.948	15.62	0.3262	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			882.72630	989.008	15.77	0.6486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			518.92630	444.408	15.77	0.3514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			823.85450	925.402	15.93	0.6211	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			580.05450	500.802	15.93	0.3789	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			809.68780	910.064	15.97	0.6143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			235.60540	192.624	15.14	0.1953	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,225.13690	1,357.604	15.24	0.7752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			281.33690	233.004	15.24	0.2248	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,005.70500	1,122.503	15.49	0.7009	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			411.90500	347.903	15.49	0.2991	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			939.85550	1,050.548	15.62	0.6738	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,401.84690	1,543.125	15.07	0.8233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			208.04690	168.525	15.07	0.1767	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,329.40540	1,467.224	15.14	0.8047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			122.93270	100.729	15.15	0.1164	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,546.27070	1,697.601	15.11	0.8539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			162.47070	133.001	15.11	0.1461	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,814.87870	3,650.831	21.48	0.8918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			65.82310	82.721	22.43	0.0790	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,532.02310	4,368.121	22.43	0.9210	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,929.62080	2,095.257	15.20	0.9133	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			85.82080	70.657	15.20	0.0867	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,716.73270	1,875.329	15.15	0.8836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,747.76290	3,584.149	21.37	0.8888	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			99.49090	116.366	21.45	0.1091	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,795.69090	3,631.766	21.45	0.8909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			99.08370	115.897	21.47	0.1086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,805.28370	3,641.297	21.47	0.8914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			98.67870	115.431	21.48	0.1082	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,642.53830	3,479.642	21.19	0.8838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			104.56640	122.206	21.26	0.1144	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,680.76640	3,517.606	21.26	0.8856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			103.26420	120.708	21.31	0.1130	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,709.46420	3,546.108	21.31	0.8870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			101.56290	118.749	21.37	0.1112	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,805.77220	2,652.951	19.88	0.8290	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			137.35610	159.841	20.27	0.1480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,093.55610	2,935.241	20.27	0.8520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			121.57900	141.751	20.70	0.1320	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,347.77900	3,187.151	20.70	0.8680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			106.33830	124.242	21.19	0.1162	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,818.07140	1,684.498	18.51	0.7079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			300.12800	347.268	18.53	0.2908	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,826.32800	1,692.669	18.53	0.7092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			182.04210	213.353	19.59	0.1916	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,588.24210	2,438.753	19.59	0.8084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			159.57220	187.551	19.88	0.1710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,330.71910	1,210.071	17.55	0.6152	0.00	0	2,055
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			71.04540	89.083	22.44	0.0835	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,488.74540	4,325.683	22.44	0.9165	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			766.09720	861.882	16.13	0.5887	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			663.79720	578.482	16.13	0.4113	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			629.84210	706.439	16.91	0.4739	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,114.14210	1,006.839	16.91	0.5261	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			640.73110	718.157	16.88	0.4786	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,100.83110	994.157	16.88	0.5214	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			176.52040	201.930	21.08	0.1520	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,888.32040	3,728.230	21.08	0.8480	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			175.95670	201.307	21.10	0.1515	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,897.75670	3,737.607	21.10	0.8485	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			397.07710	448.587	18.48	0.3119	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			588.21070	511.340	15.62	0.3416	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			508.70240	569.750	17.75	0.3813	0.00	0	8,395

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	14.91	Put			1,630.50240	1,506.050	17.75	0.6187	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,068.87710	1,934.887	18.48	0.6881	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			177.08990	202.557	21.06	0.1524	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,878.88990	3,718.857	21.06	0.8476	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,240.25650	1,363.450	15.38	0.7153	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			452.05650	389.751	15.38	0.2847	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,076.41070	1,185.040	15.62	0.6584	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			557.91710	621.542	17.75	0.3903	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,690.81710	1,567.142	17.75	0.6097	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			397.85330	447.945	18.75	0.2963	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,340.75330	2,203.545	18.75	0.7037	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			758.85240	838.746	17.03	0.4846	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,256.95240	1,149.646	17.03	0.5154	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			800.99280	883.798	16.92	0.5019	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,190.29280	1,086.098	16.92	0.4981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			270.70660	302.542	21.00	0.1909	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,975.50660	3,821.442	21.00	0.8091	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			270.00040	301.784	21.01	0.1904	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,984.80040	3,830.684	21.01	0.8096	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,146.67160	1,248.109	16.18	0.6206	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			801.47160	717.009	16.18	0.3794	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			269.30100	301.025	21.03	0.1899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,994.10100	3,839.925	21.03	0.8101	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			402.64410	449.345	19.34	0.2755	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,797.44410	2,658.245	19.34	0.7245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,018.21760	3,194.478	12.99	0.9707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			33.01760	23.378	12.99	0.0293	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,453.15600	1,575.596	15.64	0.7178	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			517.95600	454.496	15.64	0.2822	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			906.10720	987.964	17.44	0.4941	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,418.10720	1,315.864	17.44	0.5059	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			907.91420	987.183	17.72	0.4775	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,583.21420	1,479.483	17.72	0.5225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			904.83700	983.905	17.73	0.4763	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,590.13700	1,486.205	17.73	0.5237	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			911.00970	990.479	17.71	0.4787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,576.30970	1,472.779	17.71	0.5213	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,032.46580	1,115.306	17.75	0.4987	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,582.76580	1,484.506	17.75	0.5013	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,029.09370	1,109.704	17.96	0.4846	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,731.49370	1,631.904	17.96	0.5154	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,025.99120	1,106.427	17.97	0.4835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,738.39120	1,638.627	17.97	0.5165	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,032.20690	1,112.991	17.95	0.4857	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,724.60690	1,625.191	17.95	0.5143	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,151.54750	1,234.584	17.97	0.5026	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,740.14750	1,645.084	17.97	0.4974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,149.79950	1,230.963	18.14	0.4904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,886.09950	1,790.163	18.14	0.5096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,146.69000	1,227.703	18.15	0.4894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,892.99000	1,796.903	18.15	0.5106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,152.91860	1,234.233	18.14	0.4914	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,879.21860	1,783.433	18.14	0.5086	0.00	0	0
<b>Total \$ / R Option</b>												<b>424,991.53</b>	<b>6,200</b>	<b>1,820,136</b>
<b>Total \$ / R</b>												<b>1,372,947,883.13</b>	<b>108,791</b>	<b>2,886,574</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.36980		13.19720			0.0000	0.00	0	479
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.57340		13.39730			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.77460		13.59380			0.0000	13,774.60	1	43
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.97370		13.78820			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.17110		13.98520			0.0000	0.00	0	47
<b>Total \$ / R MAXI Future</b>												<b>13,774.60</b>	<b>1</b>	<b>594</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			663.46110	758.115	24.37	0.0173	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			317,943.46110	300,778.115	24.37	0.9827	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			661.51180	755.424	24.42	0.0172	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			318,941.51180	301,775.424	24.42	0.9828	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			659.60400	752.764	24.47	0.0171	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			319,939.60400	302,772.764	24.47	0.9829	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			14,201.74710	17,196.091	19.15	0.1991	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			188,471.74710	173,856.091	19.15	0.8009	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			14,088.55980	17,062.185	19.16	0.1978	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			189,358.55980	174,722.185	19.16	0.8022	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			13,976.31250	16,929.358	19.18	0.1965	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			190,246.31250	175,589.358	19.18	0.8035	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			65,693.68080	74,303.249	16.45	0.5339	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			80,313.68080	70,843.249	16.45	0.4661	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			65,314.28990	73,882.174	16.47	0.5318	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			80,934.28990	71,422.174	16.47	0.4682	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			64,937.47090	73,467.743	16.48	0.5296	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			81,557.47090	72,007.743	16.48	0.4704	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			88,788.34460	98,300.981	16.18	0.5796	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			80,968.34460	71,930.981	16.18	0.4204	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			88,371.33400	97,852.202	16.19	0.5778	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			81,551.33400	72,482.202	16.19	0.4222	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			87,955.74610	97,405.968	16.20	0.5759	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			82,135.74610	73,035.968	16.20	0.4241	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			102,698.00030	112,103.617	16.54	0.5752	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			96,178.00030	86,993.617	16.54	0.4248	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			102,295.31950	111,675.570	16.55	0.5736	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			96,775.31950	87,565.570	16.55	0.4264	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	13.94	Call			101,894.29830	111,249.255	16.56	0.5720	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			97,374.29830	88,139.255	16.56	0.4280	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>13,774.60</b>	<b>1</b>	<b>594</b>
£ / R	On	28/04/2017	Foreign Exchange Future			17.06050		16.77820			0.0000	0.00	0	97
£ / R	On	31/05/2017	Foreign Exchange Future			17.14890		16.88210			0.0000	0.00	0	56
£ / R	On	19/06/2017	Foreign Exchange Future			17.21220		16.94480			0.0000	51,412,841.40	2,987	57,841
£ / R	On	18/09/2017	Foreign Exchange Future			17.52010		17.24620			0.0000	8,760,050.00	500	1,945
£ / R	On	18/12/2017	Foreign Exchange Future			17.83030		17.54850			0.0000	0.00	0	215
<b>Total £ / R Future</b>												<b>60,172,891.40</b>	<b>3,487</b>	<b>60,154</b>
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			45.84440	131.723	19.59	0.5996	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			267.64440	71.223	19.59	0.4004	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			178.16740	254.625	18.10	0.3887	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			746.06740	555.725	18.10	0.6113	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			687.44830	870.271	16.32	0.7595	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			242.64830	158.071	16.32	0.2405	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			261.60320	347.462	17.94	0.4185	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			816.80320	635.262	17.94	0.5815	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			55.58940	75.679	20.82	0.1162	0.00	0	1,200
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			2,110.78940	1,863.479	20.82	0.8838	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.96160	1.513	30.38	0.0026	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,076.16160	6,809.313	30.38	0.9974	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.94980	1.495	30.38	0.0026	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,086.14980	6,819.295	30.38	0.9974	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.93820	1.477	30.38	0.0025	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,096.13820	6,829.277	30.38	0.9975	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			496.28680	590.853	18.02	0.4301	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,240.08680	1,060.753	18.02	0.5699	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			493.49860	587.596	18.03	0.4282	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,247.29860	1,067.496	18.03	0.5718	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			490.73020	584.353	18.05	0.4264	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,254.53020	1,074.253	18.05	0.5736	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			39.88140	50.076	23.20	0.0399	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,651.38140	7,379.776	23.20	0.9601	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			40.31340	50.604	23.20	0.0402	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,631.81340	7,360.304	23.20	0.9598	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			40.09690	50.339	23.20	0.0400	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,641.59690	7,370.039	23.20	0.9600	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>60,172,891.40</b>	<b>3,487</b>	<b>62,554</b>
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12014		0.11930			0.0000	34,118.91	284	3,315

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 Future			0.12247		0.12162			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12489		0.12399			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>34,118.91</b>	<b>284</b>	<b>3,315</b>
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.02600	0.020	23.62	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,069.72600	4,986.320	23.62	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			3,05910	2,904	23.62	0.0082	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,072.75910	2,989.204	23.62	0.9918	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.31840	0.276	23.62	0.0009	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,070.01840	3,986.576	23.62	0.9991	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,897.68690	2,814.638	22.16	0.9165	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			20.26060	20.796	22.16	0.0326	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,858.56060	3,773.696	22.16	0.9674	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			6.33270	6.389	22.16	0.0114	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,844.63270	4,759.289	22.16	0.9886	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			59.38690	61.739	22.16	0.0835	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,574.92040	1,623.641	16.27	0.8498	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			175.72040	134.941	16.27	0.1502	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			942.62090	963.789	17.64	0.6377	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			543.42090	475.089	17.64	0.3623	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			542.83500	551.839	19.13	0.4270	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,143.63500	1,063.139	19.13	0.5730	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>34,118.91</b>	<b>284</b>	<b>3,315</b>
€ / R	On	28/04/2017	Foreign Exchange Future			14.43630		14.29560			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.58020		14.45310			0.0000	593,691,163.80	40,719	108,952
€ / R	On	18/09/2017	Foreign Exchange Future			14.87200		14.74130			0.0000	7,837,544.00	527	6,708
€ / R	On	18/12/2017	Foreign Exchange Future			15.16800		15.03210			0.0000	1,516,800.00	100	4,578
€ / R	On	19/03/2018	Foreign Exchange Future			15.46780		15.33020			0.0000	6,187,120.00	400	1,669
<b>Total € / R Future</b>												<b>609,232,627.80</b>	<b>41,746</b>	<b>121,912</b>
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			504.44040	640.936	33.32	0.9671	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			8.84040	4.636	33.32	0.0329	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			529.82810	618.071	15.05	0.7241	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			186.72810	147.871	15.05	0.2759	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			24.57660	32.033	18.80	0.0705	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,749.38620	4,623.252	28.41	0.9931	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,831.47660	1,711.833	18.80	0.9295	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			2.56240	3.554	28.41	0.0071	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,729.46240	4,603.354	28.41	0.9929	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			2.52410	3.503	28.41	0.0070	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,739.42410	4,613.303	28.41	0.9930	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			2.48620	3.452	28.41	0.0069	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	19.46	Call			18.52740	12.570	19.98	0.0191	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,737.22740	4,600.570	19.98	0.9809	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			18.34580	12.431	19.98	0.0190	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,747.04580	4,610.431	19.98	0.9810	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			18.16590	12.293	19.98	0.0188	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,756.86590	4,620.293	19.98	0.9812	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,166.08900	3,049.701	18.95	0.8575	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,324.94270	1,427.529	14.82	0.7680	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			292.84270	259.529	14.82	0.2320	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,401.86620	6,271.980	21.89	0.9693	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			344.25930	384.728	17.04	0.3096	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,702.15930	1,606.728	17.04	0.6904	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			138.72640	158.505	18.93	0.1431	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,156.62640	3,040.505	18.93	0.8569	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			138.18900	157.701	18.95	0.1425	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			137.65220	156.902	18.96	0.1418	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,175.55220	3,058.902	18.96	0.8582	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			23.96620	29.980	21.89	0.0307	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,113.37170	1,195.833	15.10	0.6358	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			653.17170	598.033	15.10	0.3642	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,123.56060	1,206.447	15.08	0.6394	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			643.36060	588.647	15.08	0.3606	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,118.45630	1,201.130	15.09	0.6376	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			648.25630	593.330	15.09	0.3624	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>609,232,627.80</b>	<b>41,746</b>	<b>157,912</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.98090		9.93730			0.0000	0.00	0	23,129
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.11980		10.07500			0.0000	0.00	0	3,805
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.25900		10.21250			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			2,135.86810	2,092.647	21.67	0.9874	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			3.18520	3.569	21.52	0.0127	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,115.88520	2,072.669	21.52	0.9873	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			3.17660	3.558	21.60	0.0127	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,125.87660	2,082.658	21.60	0.9873	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			3.16810	3.547	21.67	0.0126	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			14.57970	16.816	16.37	0.0412	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,109.57970	2,067.016	16.37	0.9588	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			14.66580	16.918	16.44	0.0413	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,119.66580	2,077.118	16.44	0.9587	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			14.75170	17.022	16.52	0.0413	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,129.75170	2,087.222	16.52	0.9587	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			76.31170	82.198	15.52	0.1342	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	Put			1,733.81170	1,693.198	15.52	0.8658	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			75.51600	81.340	15.53	0.1330	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,743.01600	1,702.340	15.53	0.8670	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			77.11790	83.064	15.51	0.1355	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,724.61790	1,684.064	15.51	0.8645	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			9.86830		9.71160			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.03380		9.87390			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.19930		10.03600			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			3.96360	4.639	20.76	0.0168	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,022.36360	1,866.339	20.76	0.9832	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			3.94800	4.596	20.82	0.0166	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,032.34800	1,876.296	20.82	0.9834	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			3.93280	4.554	20.88	0.0165	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,042.33280	1,886.254	20.88	0.9835	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			50.19050	65.915	16.06	0.1343	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,456.29050	1,312.115	16.06	0.8657	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			49.41170	64.813	16.06	0.1325	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,465.51170	1,321.013	16.06	0.8675	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			48.64440	63.725	16.06	0.1307	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,474.74440	1,329.925	16.06	0.8693	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			274.72390	332.865	14.45	0.4143	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			768.72390	663.565	14.45	0.5857	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			271.97930	329.665	14.47	0.4113	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			775.97930	670.365	14.47	0.5887	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			269.26090	326.492	14.48	0.4082	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			783.26090	677.192	14.48	0.5918	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			13.48190		13.32650			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.76720		13.60790			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.05950		13.89400			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			11.38190	14.437	22.47	0.0326	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,554.88190	2,402.537	22.47	0.9674	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			11.28250	14.297	22.50	0.0323	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,564.78250	2,412.397	22.50	0.9677	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			11.18440	14.158	22.53	0.0320	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,574.68440	2,422.258	22.53	0.9680	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			124.87490	154.861	18.49	0.1861	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,896.97490	1,767.661	18.49	0.8139	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			123.77250	153.560	18.50	0.1847	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,905.87250	1,776.360	18.50	0.8153	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			122.67970	152.269	18.51	0.1834	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,914.77970	1,785.069	18.51	0.8166	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			652.70990	733.456	15.85	0.5342	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			778.70990	693.956	15.85	0.4658	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			648.83620	729.066	15.86	0.5320	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			784.83620	699.566	15.86	0.4680	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			644.98900	724.702	15.87	0.5298	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			790.98900	705.202	15.87	0.4702	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			1.93140		1.91020			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.94900		1.92790			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.96650		1.94500			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			3,314.80650	3,104.459	20.38	0.9679	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			15.71350	17.268	20.65	0.0299	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,413.71350	3,203.268	20.65	0.9701	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			14.71560	16.182	20.92	0.0279	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,512.71560	3,302.182	20.92	0.9721	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			16.80650	18.459	20.38	0.0321	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			202.76230	241.699	17.31	0.2111	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,323.76230	2,151.699	17.31	0.7889	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			190.65760	227.675	17.41	0.2006	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,411.65760	2,237.675	17.41	0.7994	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			178.72490	213.986	17.50	0.1903	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,499.72490	2,323.986	17.50	0.8097	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			923.32130	1,037.260	15.17	0.5517	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			973.32130	872.260	15.17	0.4483	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			881.74950	991.447	15.23	0.5352	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,031.74950	926.447	15.23	0.4648	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			968.27670	1,084.791	15.11	0.5684	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			918.27670	819.791	15.11	0.4316	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			1.92200		1.90040			0.0000	0.00	0	362

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<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			719.74540	524.461	19.97	0.8291	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			18.40330	33.352	20.55	0.1324	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			814.40330	613.352	20.55	0.8676	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			30.85030	59.213	19.38	0.2190	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			626.85030	439.213	19.38	0.7810	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			23.74540	44.461	19.97	0.1709	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			1.96230		1.94530			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	Call			42.29410	54.810	19.35	0.0844	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,389.29410	2,231.810	19.35	0.9156	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			48.06700	61.323	18.60	0.0958	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,195.06700	2,038.323	18.60	0.9042	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			45.03790	57.907	18.98	0.0898	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,292.03790	2,134.907	18.98	0.9102	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			1.72050		1.69830			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74940		1.72660			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77710		1.75370			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			2,643.27010	2,430.123	21.23	0.9401	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			23.90370	31.885	21.44	0.0547	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,740.90370	2,526.885	21.44	0.9453	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			21.77910	28.978	21.65	0.0499	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,838.77910	2,623.978	21.65	0.9501	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			26.27010	35.123	21.23	0.0599	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			179.70250	213.646	19.35	0.1919	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,513.70250	2,319.646	19.35	0.8081	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			201.51560	239.148	19.08	0.2120	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,335.51560	2,145.148	19.08	0.7880	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			190.57170	226.424	19.23	0.2019	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,424.57170	2,232.424	19.23	0.7981	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			881.18870	993.784	15.98	0.5555	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			944.18870	822.784	15.98	0.4445	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			842.82230	951.383	16.10	0.5381	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,005.82230	880.383	16.10	0.4619	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			806.15430	910.778	16.23	0.5210	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,069.15430	939.778	16.23	0.4790	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			0.12830		0.12650			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12730		0.12610			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12730		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			9.18990		9.17290			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.31120		9.29370			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.43220		9.41260			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			3.67110	4.029	20.71	0.0158	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,770.77110	1,754.129	20.71	0.9842	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			3.63500	3.991	20.77	0.0156	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,780.73500	1,764.091	20.77	0.9844	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			3.59960	3.953	20.84	0.0155	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,790.69960	1,774.053	20.84	0.9845	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,321.54470	1,306.227	15.79	0.8896	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			44.39230	46.530	15.79	0.1086	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,330.69230	1,315.330	15.79	0.8914	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			43.55520	45.648	15.79	0.1069	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,339.85520	1,324.448	15.79	0.8931	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			45.24470	47.427	15.79	0.1104	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			471.96880	454.735	20.42	0.4351	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			879.36880	842.535	20.42	0.5649	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			468.58050	451.384	20.06	0.4378	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			855.98050	819.184	20.06	0.5622	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			470.26870	453.052	20.24	0.4365	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			867.66870	830.852	20.24	0.5635	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			1.28190		1.27280			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29690		1.28750			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31240		1.30250			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 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			1,272.00000	1,181.000		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			1,072.00000	981.000		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			1,172.00000	1,081.000		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			725.00000	631.000		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			825.00000	731.000		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			925.00000	831.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	24.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			75.00000	0.000		0.0000	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			175.00000	76.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			25.00000	124.000		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			1.28740		1.28400			0.0000	0.00	0	100
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29080		1.28730			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29440		1.29090			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>100</b>
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.09050		1.09520			0.0000	10,905.00	10	40
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.09570		1.10030			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.10120		1.10580			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>10,905.00</b>	<b>10</b>	<b>40</b>
<b>Total QUANTO € / \$</b>												<b>10,905.00</b>	<b>10</b>	<b>40</b>
RAIN	On	19/06/2017	Foreign Exchange Future			22,677.22000		22,442.16000			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			9.57190		9.47640			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 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			11.22860	18.407	16.22	0.0712	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			1,044.82860	956.507	16.22	0.9288	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Call			11.03940	18.072	16.28	0.0699	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			1,054.63940	966.172	16.28	0.9301	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			10.85520	17.745	16.34	0.0686	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			1,064.45520	975.845	16.34	0.9314	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			3.68560		3.61900			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			2.51010	2.886	19.35	0.0281	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			643.51010	577.286	19.35	0.9719	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Call			2.44840	2.805	19.52	0.0272	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			653.44840	587.205	19.52	0.9728	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			2.38940	2.728	19.68	0.0264	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			663.38940	597.128	19.68	0.9736	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			1.40010		1.38500			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.37410		1.35890			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.34970		1.33450			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>2,041,987,209.31</b>	<b>148,119</b>	<b>1,282,655</b>
<b>Total Options</b>									<b>424,991.53</b>	<b>6,200</b>	<b>1,858,536</b>
<b>Grand Total:</b>									<b>2,042,412,200.84</b>	<b>154,319</b>	<b>3,141,191</b>