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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/05/2017 Foreign Exchange Future			13.18250		13.37240			0.0000	131,825.00	10	0
\$ / R On 17/05/2017 Foreign Exchange Future			13.18480		13.37240			0.0000	0.00	0	0
\$ / R On 18/05/2017 Foreign Exchange Future			13.18480		13.37470			0.0000	0.00	0	20,000
\$ / R On 19/05/2017 Foreign Exchange Future			13.18710		13.37700			0.0000	0.00	0	1,159
\$ / R On 26/05/2017 Foreign Exchange Future			13.20320		13.39320			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.21220		13.40230			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.21450		13.40460			0.0000	0.00	0	1,200
\$ / R On 07/06/2017 Foreign Exchange Future			13.23030		13.42070			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			13.23480		13.42520			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			13.24160		13.43210			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.25750		13.44810			0.0000	620,915,012.50	46,835	844,267
\$ / R On 28/06/2017 Foreign Exchange Future			13.27750		13.46850			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.28190		13.47300			0.0000	14,145,223.50	1,065	1,077
\$ / R On 05/07/2017 Foreign Exchange Future			13.29310		13.48430			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.29750		13.48880			0.0000	0.00	0	1,800
\$ / R On 10/07/2017 Foreign Exchange Future			13.30420		13.49560			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.30870		13.50010			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.31310		13.50460			0.0000	14,378,148.00	1,080	1,106
\$ / R On 17/07/2017 Foreign Exchange Future			13.31980		13.51140			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.32870		13.52040			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.33750		13.52930			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			13.34200		13.53380			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.35080		13.54280			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.37520		13.56740			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.41490		13.60780			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.45890		13.65260			0.0000	63,404,877.90	4,711	50,370
\$ / R	On	27/09/2017	Foreign Exchange Future			13.47860		13.67280			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.48080		13.67500			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.53580		13.73110			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.54460		13.74000			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.58190		13.77810			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.61480		13.81140			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.65860		13.85570			0.0000	79,411,100.40	5,814	91,221
\$ / R	On	22/12/2017	Foreign Exchange Future			13.66730		13.86460			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.78330		13.98200			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.78760		13.98640			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.85450		14.05550			0.0000	0.00	0	8,767
\$ / R	On	25/04/2018	Foreign Exchange Future			13.93130		14.13520			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.96450		14.16970			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.97280		14.17840			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.04720		14.25560			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.17000		14.38300			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.24670		14.46270			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.37180		14.59230			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.43970		14.66290			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.57350		14.80170			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.64590		14.87680			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>792,386,187.30</b>	<b>59,515</b>	<b>1,033,333</b>
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Call			622.57810	432.500	12.80	1.0000	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Put			0.17810	0.000	12.80	0.0000	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Call			473.12660	282.500	12.80	1.0000	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Put			0.72660	0.000	12.80	0.0000	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.49	Put			143.50400	307.500	12.80	1.0000	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.49	Call			25.90400	0.000	12.80	0.0000	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put			608.84850	797.500	12.80	1.0000	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call			1.24850	0.000	12.80	0.0000	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Put			14.67370	17.208	16.25	0.1948	0.00	0	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Call			337.07370	152.008	16.25	0.8052	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Call			58.12520	6.933	19.21	0.0817	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Put			135.72520	272.133	19.21	0.9183	0.00	0	100
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Put			202.26060	353.211	19.78	0.9240	0.00	0	20,000
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Call			46.96060	8.011	19.78	0.0760	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put			357.78930	527.784	21.27	0.9587	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call			24.78930	4.884	21.27	0.0413	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			218.55150	342.653	16.19	0.7813	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			111.75150	45.853	16.19	0.2187	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,577.05960	2,766.858	31.80	0.9997	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			0.25960	0.058	31.80	0.0003	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			105.05200	170.929	14.64	0.5223	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			267.35200	143.129	14.64	0.4777	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			32.44550	60.600	15.15	0.2413	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			507.04550	345.100	15.15	0.7587	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			19.31250	35.584	14.16	0.1450	604,922.90	17,000	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			690.01250	515.884	14.16	0.8550	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,096.25610	1,278.131	19.65	0.9666	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			16.95610	8.431	19.65	0.0334	143,327.00	17,000	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			64.71600	105.848	14.74	0.3145	4,233,900.00	40,000	20,000
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			489.91600	340.648	14.74	0.6855	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			130.47630	195.809	14.79	0.4612	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			362.57630	237.409	14.79	0.5388	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			87.08550	131.590	14.71	0.3251	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			5.73750	2.952	21.42	0.0101	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,067.54240	2,255.400	21.45	0.9901	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			3.63690	1.815	22.23	0.0063	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,335.53690	2,524.315	22.23	0.9937	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,261.92820	6,452.510	31.75	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.02820	0.010	31.75	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			16.80860	9.281	19.66	0.0303	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			5.54900	2.849	21.48	0.0098	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,077.44900	2,265.349	21.48	0.9902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			5.45750	2.799	21.51	0.0096	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,087.35750	2,275.299	21.51	0.9904	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			5.64240	2.900	21.45	0.0099	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.12250	0.048	31.75	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			44.35020	25.178	18.30	0.0763	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			1,663.37650	1,848.680	20.27	0.9794	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			11.47650	6.180	20.27	0.0206	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,054.04690	4,243.552	31.75	0.9972	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			2.14690	1.052	31.75	0.0028	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			5,552.02250	5,742.548	31.75	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			156.61280	224.837	14.87	0.4663	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			366.41720	247.522	14.89	0.5141	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			168.31720	240.022	14.89	0.4859	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			1,161.10880	973.973	15.69	0.9415	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			13.00880	16.473	15.69	0.0585	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			996.25020	1,167.678	18.30	0.9237	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			21.73130	28.111	14.85	0.0963	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			681.69160	836.082	17.35	0.8510	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			89.79160	53.582	17.35	0.1490	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			337.15700	226.178	15.05	0.4819	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			189.05700	268.678	15.05	0.5181	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			384.71280	262.337	14.87	0.5337	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	14.25	Call			59.78840	34.512	17.90	0.1012	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,671.86080	1,481.619	17.91	0.9845	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			3.76080	4.119	17.91	0.0155	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,323.85750	1,504.745	19.26	0.9607	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			21.95750	12.245	19.26	0.0393	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			969.83130	785.611	14.85	0.9037	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			596.53040	442.917	14.65	0.7227	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			115.22340	170.037	14.78	0.3882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			463.32340	327.537	14.78	0.6118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			176.42760	251.290	14.95	0.4989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			354.52760	238.790	14.95	0.5011	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			861.68840	1,027.012	17.90	0.8988	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			16.82590	21.530	15.27	0.0752	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,355.85190	1,167.129	16.54	0.9648	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			7.75190	9.629	16.54	0.0352	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			729.97370	561.942	14.54	0.8084	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			41.87370	64.442	14.54	0.1916	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			68.43040	105.417	14.65	0.2773	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			829.88800	651.595	14.46	0.8577	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			206.76530	292.746	15.18	0.5432	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			314.86530	210.246	15.18	0.4568	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,454.26890	1,264.862	16.96	0.9728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			6.16890	7.362	16.96	0.0272	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,064.92590	879.030	15.27	0.9248	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			134.84590	196.248	14.82	0.4271	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			215.99280	305.148	15.24	0.5555	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			304.09280	202.648	15.24	0.4445	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,209.53380	1,021.906	15.90	0.9484	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			11.43380	14.406	15.90	0.0516	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			31.78800	44.095	14.46	0.1423	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			167.24610	106.046	16.33	0.2664	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			260.58960	363.857	15.53	0.6086	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			258.68960	171.357	15.53	0.3914	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			442.87060	310.346	14.80	0.5924	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			124.77060	182.846	14.80	0.4076	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			422.94590	293.748	14.82	0.5729	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			288.40060	191.700	15.34	0.4264	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			612.36830	456.989	14.64	0.7342	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			64.26830	99.489	14.64	0.2658	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			491.53820	629.697	16.66	0.7739	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			139.63820	87.197	16.66	0.2261	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			419.14610	548.546	16.33	0.7336	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			170.26510	108.133	16.30	0.2707	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,565.64450	1,749.990	19.98	0.9753	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			13.74450	7.490	19.98	0.0247	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			694.34870	530.847	14.57	0.7884	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	12.80	Put			46.24870	73.346	14.57	0.2116	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			230.30060	324.200	15.34	0.5736	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			58.61590	33.795	17.93	0.0994	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,712.39750	1,898.120	20.41	0.9812	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			10.49750	5.620	20.41	0.0188	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			289.46490	398.401	15.69	0.6364	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			237.56490	155.901	15.69	0.3636	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			412.16510	540.633	16.30	0.7293	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			2.06150	1.486	24.62	0.0048	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			775.05900	601.971	14.50	0.8318	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			36.95900	54.471	14.50	0.1682	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			75.73500	44.396	17.58	0.1265	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			757.63500	916.896	17.58	0.8735	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			870.51590	1,036.295	17.93	0.9006	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			3.25820	1.614	22.43	0.0056	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,958.69290	2,146.035	21.13	0.9880	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			6.79290	3.534	21.13	0.0120	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			96.70730	58.234	17.24	0.1601	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			648.60730	800.734	17.24	0.8399	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,753.96150	2,943.986	24.62	0.9952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			36.29650	20.410	18.56	0.0630	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,554.48830	2,743.982	23.26	0.9950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			2.58830	1.482	23.26	0.0050	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			51.00170	29.169	18.11	0.0871	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			932.90170	1,101.669	18.11	0.9129	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,405.15820	2,594.114	22.43	0.9944	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			2.22940	1.482	23.94	0.0049	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			122.89290	75.981	16.88	0.2010	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			544.79290	688.481	16.88	0.7990	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,415.10780	2,604.087	22.46	0.9945	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			3.20780	1.587	22.46	0.0055	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,088.19650	1,262.909	18.56	0.9370	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,602.68300	4,792.853	31.75	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			132.21600	82.204	16.75	0.2150	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			514.11600	654.704	16.75	0.7850	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			68.65360	39.978	17.72	0.1153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			800.55360	962.478	17.72	0.8847	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,654.12940	2,843.982	23.94	0.9951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			2.01980	1.558	28.22	0.0044	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			78.75740	46.294	17.53	0.1312	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			740.65740	898.794	17.53	0.8688	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,813.94940	3,003.990	25.02	0.9953	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			2.04940	1.490	25.02	0.0047	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.78300	0.353	31.75	0.0010	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,057.63750	2,245.452	21.42	0.9899	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,202.14650	5,392.601	31.75	0.9997	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	18.65	Call			0.24650	0.101	31.75	0.0003	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			62.20320	35.993	17.85	0.1051	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			844.10320	1,008.493	17.85	0.8949	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,283.91980	3,474.058	28.22	0.9956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,458.70860	1,641.781	19.66	0.9697	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,702.54830	4,892.788	31.75	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.64830	0.288	31.75	0.0008	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			535.18550	389.089	14.71	0.6749	0.00	0	1,578
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			312.50820	417.896	15.82	0.6084	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			281.00820	195.396	15.82	0.3916	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,775.32120	2,965.255	23.61	0.9921	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			3.82120	2.756	23.61	0.0079	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			443.21570	566.246	16.43	0.6922	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			216.21570	148.146	16.43	0.3078	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			667.85050	810.555	17.16	0.7811	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			152.15050	103.655	17.16	0.2189	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			360.08740	467.442	15.97	0.6098	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			298.88740	214.942	15.97	0.3902	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			727.06500	871.374	17.24	0.7866	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			152.66500	105.574	17.24	0.2134	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,482.61590	4,672.713	27.25	0.9967	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			2.71590	1.413	27.25	0.0033	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			187.96030	132.823	16.98	0.2542	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			637.86030	774.123	16.98	0.7458	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			183.08690	245.470	15.18	0.4038	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			547.68690	418.570	15.18	0.5962	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			481.93620	600.139	16.33	0.6564	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			273.33620	199.939	16.33	0.3436	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,142.03320	1,303.455	18.39	0.8604	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			102.43320	72.155	18.39	0.1396	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			922.59130	1,072.333	17.71	0.8032	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			151.89130	109.833	17.71	0.1968	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			552.77320	429.361	15.27	0.5744	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			223.47320	291.861	15.27	0.4256	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,006.97660	3,196.531	22.36	0.9818	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			10.77660	8.531	22.36	0.0182	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			365.16220	463.200	15.83	0.5521	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			398.96220	305.200	15.83	0.4479	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			501.10760	615.428	16.31	0.6281	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			323.90760	246.228	16.31	0.3719	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			534.58180	647.987	16.38	0.6192	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			351.98180	273.187	16.38	0.3808	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			409.08720	501.440	15.82	0.5126	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			516.88720	416.340	15.82	0.4874	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,256.21350	3,442.306	21.69	0.9704	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			24.01350	17.206	21.69	0.0296	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	18/09/2017	Foreign Exchange Option	13.75	Call			471.79840	387.288	16.31	0.4304	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			569.19840	678.388	16.31	0.5696	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,048.81480	896.499	14.90	0.7460	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			146.21480	187.599	14.90	0.2540	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			467.89560	383.958	16.33	0.4275	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,738.79390	3,926.324	21.43	0.9752	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			452.58220	370.913	16.41	0.4163	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			21.20710	15.082	21.44	0.0246	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,748.60710	3,936.182	21.44	0.9754	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			21.02200	14.940	21.45	0.0244	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,758.42200	3,946.040	21.45	0.9756	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			21.39390	15.224	21.43	0.0248	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			209.71780	168.672	18.18	0.2162	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			521.43650	429.450	16.08	0.4656	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			498.83650	600.550	16.08	0.5344	234,814.97	391	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			491.76680	404.354	16.22	0.4448	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			539.16680	645.454	16.22	0.5552	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			599.98220	712.013	16.41	0.5837	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			93.60670	123.158	14.76	0.1852	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,138.77620	1,285.710	17.85	0.7552	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			241.37620	194.610	17.85	0.2448	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			967.38710	1,105.799	17.42	0.7128	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			289.98710	234.699	17.42	0.2872	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,277.11780	1,429.772	18.18	0.7838	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			42.04090	48.528	14.82	0.0868	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,099.01670	1,244.135	17.75	0.7461	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			251.61670	203.035	17.75	0.2539	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,514.28580	1,673.099	18.64	0.8252	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			166.88580	131.999	18.64	0.1748	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,246.20670	1,082.058	14.76	0.8148	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			323.54730	262.389	17.17	0.3153	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			781.24170	654.655	15.35	0.6221	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			268.64170	335.755	15.35	0.3779	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,011.43350	861.717	14.92	0.7312	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			158.83350	202.817	14.92	0.2688	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,694.64090	1,507.428	14.82	0.9132	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			214.96750	172.964	18.12	0.2210	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			429.99320	521.063	15.84	0.4945	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			582.59320	479.963	15.84	0.5055	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,418.22410	2,596.543	20.14	0.9196	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			70.82410	55.443	20.14	0.0804	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			870.94730	1,003.489	17.17	0.6847	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			380.79790	464.535	15.68	0.4627	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,377.08590	3,562.720	21.11	0.9657	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			29.68590	21.619	21.11	0.0343	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			257.97980	208.275	17.69	0.2595	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	14.47	Put			1,075.37980	1,219.375	17.69	0.7405	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,252.36750	1,404.064	18.12	0.7790	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			35.50990	26.173	20.93	0.0408	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			870.37420	734.994	15.17	0.6677	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			217.77420	276.095	15.17	0.3323	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,358.88350	4,548.373	21.55	0.9872	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			11.48350	7.274	21.55	0.0128	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			633.39790	523.435	15.68	0.5373	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			959.83940	1,097.817	17.40	0.7107	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,406.30260	3,592.110	21.13	0.9666	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			28.90260	21.011	21.13	0.0334	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			318.14140	257.918	17.21	0.3108	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			885.54140	1,019.018	17.21	0.6892	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,182.90990	3,367.273	20.93	0.9592	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			575.29560	685.058	16.33	0.5725	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,347.40000	986,541.100	21.55	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	21.55	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,798.37670	2,979.547	20.58	0.9422	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			50.97670	38.447	20.58	0.0578	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			292.43940	236.717	17.40	0.2893	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			438.89920	529.788	15.86	0.4873	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			611.69920	508.388	15.86	0.5127	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,486.82780	3,672.478	20.73	0.9670	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			29.62780	21.078	20.73	0.0330	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			294.08740	364.737	15.43	0.3872	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			789.08740	665.537	15.43	0.6128	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,348.73720	1,499.308	18.15	0.7536	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			269.83720	225.108	18.15	0.2464	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,754.05910	3,942.342	21.65	0.9524	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			44.05910	36.942	21.65	0.0476	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			819.11750	942.583	16.90	0.6167	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			459.11750	387.183	16.90	0.3833	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			1,045.68590	906.191	15.14	0.6966	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			225.68590	281.592	15.14	0.3034	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			463.73560	554.311	15.90	0.4664	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			703.73560	598.911	15.90	0.5336	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			747.49730	864.190	16.64	0.5742	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			545.59730	466.090	16.64	0.4258	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			484.88130	574.572	15.87	0.4479	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			796.28130	689.372	15.87	0.5521	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,993.95310	4,180.431	22.16	0.9387	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			65.35310	55.231	22.16	0.0613	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			426.00290	507.063	15.65	0.4014	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			631.56200	547.401	16.58	0.4486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			775.86200	888.801	16.58	0.5514	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,487.07680	3,669.493	21.27	0.9095	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			102.77680	88.093	21.27	0.0905	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			195.08710	165.165	19.42	0.1632	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,339.38710	2,506.565	19.42	0.8368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			915.43370	800.870	15.69	0.5913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			439.73370	522.270	15.69	0.4087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,836.62990	3,012.952	20.16	0.8765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			142.32990	121.552	20.16	0.1235	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			100.10380	85.805	21.37	0.0882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,544.40380	3,727.205	21.37	0.9118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			99.66770	85.431	21.38	0.0878	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,553.96770	3,736.831	21.38	0.9122	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			100.54260	86.180	21.35	0.0885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,534.84260	3,717.580	21.35	0.9115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,028.47760	904.012	15.43	0.6403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			352.77760	425.412	15.43	0.3597	168,037.70	395	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			0.00000	887.855	15.46	0.6330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			0.00000	439.255	15.46	0.3670	29,869,353.60	68,000	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,586.13760	1,421.285	14.75	0.8177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			130.43760	162.685	14.75	0.1823	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			904.71810	791.136	15.72	0.5864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			449.01810	532.536	15.72	0.4136	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			666.50420	578.406	16.45	0.4680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			720.80420	829.806	16.45	0.5320	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,390.40230	1,236.819	14.92	0.7656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			184.70230	228.219	14.92	0.2344	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,583.96140	1,734.172	18.33	0.7401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			329.66140	282.772	18.33	0.2599	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			756.50000	657.669	16.13	0.5151	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			600.80000	699.069	16.13	0.4849	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,747.11830	1,573.885	14.74	0.8516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			101.41830	125.285	14.74	0.1484	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,157.74750	1,975.027	15.00	0.9130	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			52.04750	66.427	15.00	0.0870	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			497.03140	585.417	15.85	0.4378	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			852.73140	744.017	15.85	0.5622	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,505.33750	1,345.696	14.82	0.7975	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			149.63750	187.096	14.82	0.2025	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,065.25450	937.056	15.35	0.6551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			329.55450	398.456	15.35	0.3449	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,592.11740	1,742.432	18.35	0.7415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			327.81740	281.032	18.35	0.2585	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,554.05640	2,724.988	19.72	0.8560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			169.75640	143.588	19.72	0.1440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,495.07390	1,644.057	18.20	0.7249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			350.77390	302.657	18.20	0.2751	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,143.03120	1,006.108	15.19	0.6846	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			287.33120	347.508	15.19	0.3154	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,931.27550	1,753.287	14.86	0.8825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			75.57550	94.687	14.86	0.1175	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			999.20120	877.223	15.49	0.6280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			373.50120	448.623	15.49	0.3720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,420.32090	3,602.271	21.16	0.9067	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			106.02090	90.871	21.16	0.0933	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			567.00260	490.339	16.86	0.4117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			891.30260	1,011.739	16.86	0.5883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,448.91360	3,631.066	21.20	0.9080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			104.61360	89.666	21.20	0.0920	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			577.28520	499.410	16.81	0.4177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			871.58520	990.810	16.81	0.5823	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,276.16940	4,457.840	22.09	0.9400	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			71.86940	56.440	22.09	0.0600	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			598.41790	518.069	16.72	0.4299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			832.71790	949.469	16.72	0.5701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,382.23780	3,563.913	21.09	0.9051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			107.93780	92.513	21.09	0.0949	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			459.95420	397.347	17.42	0.3470	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,134.25420	1,268.747	17.42	0.6530	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,088.81530	3,268.112	20.59	0.8910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			124.51530	106.712	20.59	0.1090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			468.24840	404.442	17.37	0.3522	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,112.54840	1,245.842	17.37	0.6478	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			931.70290	815.663	15.65	0.5986	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,233.34480	4,414.249	22.11	0.9359	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			77.94480	61.549	22.11	0.0641	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			500.12920	588.176	15.86	0.4359	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			864.72920	755.476	15.86	0.5641	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			918.16520	1,032.788	16.71	0.5530	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			700.16520	616.088	16.71	0.4470	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			906.04260	1,019.683	16.68	0.5481	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			712.44260	627.283	16.68	0.4519	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,391.06630	1,247.060	15.12	0.7012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			335.56630	392.560	15.12	0.2988	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,839.46080	1,987.410	18.34	0.7145	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			434.96080	381.910	18.34	0.2855	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,563.54950	1,705.536	17.90	0.6719	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,629.47920	3,810.289	21.02	0.8672	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,638.86990	3,819.751	21.03	0.8676	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			185.59150	165.327	21.00	0.1332	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,620.09150	3,800.827	21.00	0.8668	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,412.37360	1,548.886	17.62	0.6453	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			557.87360	493.386	17.62	0.3547	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			184.97920	164.789	21.02	0.1328	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	15.11	Call			509.04950	450.036	17.90	0.3281	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,156.79460	1,034.561	15.53	0.6238	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			481.29460	560.061	15.53	0.3762	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			447.28580	521.074	15.42	0.3597	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,202.78580	1,075.574	15.42	0.6403	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			184.36990	164.251	21.03	0.1324	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,108.65110	2,262.038	18.61	0.7286	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			433.85110	383.338	18.61	0.2714	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,475.49080	1,612.093	17.62	0.6352	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			610.69080	543.393	17.62	0.3648	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,061.75930	1,177.672	16.80	0.5400	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			831.45930	742.172	16.80	0.4600	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			998.87070	1,110.977	16.66	0.5222	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			877.27070	783.777	16.66	0.4778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			281.44420	255.280	20.92	0.1710	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,735.84420	3,918.080	20.92	0.8290	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			282.97270	256.632	20.89	0.1719	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,717.37270	3,899.432	20.89	0.8281	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,275.91060	3,070.917	12.96	0.9694	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			20.31060	23.717	12.96	0.0306	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			282.20680	255.956	20.90	0.1715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,726.60680	3,908.756	20.90	0.8285	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,256.80420	1,136.057	15.92	0.6026	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			641.20420	728.857	15.92	0.3974	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,602.39070	1,453.203	15.32	0.7053	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			396.79070	456.003	15.32	0.2947	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,557.46460	2,719.157	19.17	0.7474	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			433.06460	386.357	19.17	0.2526	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,223.39040	1,341.842	17.22	0.5265	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			986.39040	891.842	17.22	0.4735	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			986.06250	894.182	17.51	0.4576	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,383.36250	1,507.482	17.51	0.5424	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			982.66910	891.077	17.52	0.4564	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,389.96910	1,514.377	17.52	0.5436	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			989.46860	897.299	17.50	0.4589	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,376.76860	1,500.599	17.50	0.5411	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,386.80320	1,508.543	17.54	0.5192	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,119.10320	1,020.343	17.54	0.4808	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,113.44200	1,017.255	17.75	0.4671	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,530.54200	1,657.555	17.75	0.5329	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,110.04260	1,014.127	17.76	0.4660	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,537.14260	1,664.427	17.76	0.5340	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,116.84550	1,020.394	17.75	0.4682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,523.94550	1,650.695	17.75	0.5318	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,541.80710	1,667.760	17.77	0.5133	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,243.50710	1,141.260	17.77	0.4867	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	15.32	Call			1,239.90770	1,139.647	17.95	0.4749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,683.10770	1,813.747	17.95	0.5251	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,236.53200	1,136.521	17.96	0.4739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,689.73200	1,820.621	17.96	0.5261	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,243.29400	1,142.792	17.94	0.4759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,676.49400	1,806.892	17.94	0.5241	0.00	0	0
<b>Total \$ / R Option</b>												<b>35,254,356.17</b>	<b>142,786</b>	<b>1,753,347</b>
<b>Total \$ / R</b>												<b>827,640,543.47</b>	<b>202,301</b>	<b>2,786,680</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.25750		13.44810			0.0000	159,090.00	12	584
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.45890		13.65260			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.65860		13.85570			0.0000	0.00	0	43
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.85450		14.05550			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.04720		14.25560			0.0000	0.00	0	147
<b>Total \$ / R MAXI Future</b>												<b>159,090.00</b>	<b>12</b>	<b>799</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			203.15750	150.162	25.84	0.0046	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			293,393.15750	312,400.162	25.84	0.9954	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			203.05050	150.278	25.91	0.0046	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			294,393.05050	313,400.278	25.91	0.9954	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			203.27740	150.049	25.77	0.0046	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			292,393.27740	311,400.049	25.77	0.9954	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			14,645.13800	11,554.257	18.86	0.1556	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			164,385.13800	180,664.257	18.86	0.8444	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			14,518.34240	11,452.430	18.88	0.1544	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			165,258.34240	181,562.430	18.88	0.8456	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			14,773.07080	11,657.033	18.85	0.1569	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			163,513.07080	179,767.033	18.85	0.8431	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			73,400.63590	63,788.861	16.20	0.5036	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			62,830.63590	72,928.861	16.20	0.4964	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			72,958.00620	63,399.967	16.22	0.5013	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			63,388.00620	73,539.967	16.22	0.4987	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			73,845.69730	64,179.646	16.19	0.5059	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			62,275.69730	72,319.646	16.19	0.4941	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			98,392.55000	87,615.495	15.99	0.5556	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			64,842.55000	74,165.495	15.99	0.4444	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			97,922.82610	87,186.722	16.00	0.5537	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			65,372.82610	74,736.722	16.00	0.4463	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			98,864.42550	88,045.836	15.98	0.5576	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			64,314.42550	73,595.836	15.98	0.4424	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			111,933.53300	100,958.983	16.30	0.5534	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			79,373.53300	89,238.983	16.30	0.4466	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			111,488.05850	100,549.734	16.31	0.5518	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			79,928.05850	89,829.734	16.31	0.4482	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			112,381.42590	101,369.416	16.29	0.5551	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			78,821.42590	88,649.416	16.29	0.4449	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>159,090.00</b>	<b>12</b>	<b>799</b>
£ / R		On 31/05/2017	Foreign Exchange Future			17.06880		17.28540			0.0000	0.00	0	69
£ / R		On 19/06/2017	Foreign Exchange Future			17.13330		17.35100			0.0000	81,091,908.90	4,733	54,261
£ / R		On 18/09/2017	Foreign Exchange Future			17.44150		17.66310			0.0000	1,046,490.00	60	2,097
£ / R		On 18/12/2017	Foreign Exchange Future			17.75080		17.97630			0.0000	0.00	0	2,215
<b>Total £ / R Future</b>												<b>82,138,398.90</b>	<b>4,793</b>	<b>58,642</b>
£ / R		On 31/05/2017	Foreign Exchange Option	17.45	Put			337.26610	460.784	15.23	0.7507	0.00	0	0
£ / R		On 31/05/2017	Foreign Exchange Option	17.45	Call			172.66610	79.584	15.23	0.2493	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.03	Call			0.48480	0.193	32.36	0.0004	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.03	Put			6,679.48480	6,896.893	32.36	0.9996	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.04	Call			0.47780	0.190	32.36	0.0004	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.04	Put			6,689.47780	6,906.890	32.36	0.9996	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.02	Call			0.49180	0.196	32.36	0.0004	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.02	Put			6,669.49180	6,886.896	32.36	0.9996	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	16.50	Put			52.02710	86.326	14.61	0.1963	0.00	0	500
£ / R		On 19/06/2017	Foreign Exchange Option	16.50	Call			903.02710	719.626	14.61	0.8037	0.00	0	600
£ / R		On 19/06/2017	Foreign Exchange Option	17.50	Put			434.58330	545.886	15.46	0.6622	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	17.50	Call			285.58330	179.186	15.46	0.3378	0.00	0	300
£ / R		On 19/06/2017	Foreign Exchange Option	19.00	Put			1,683.82110	1,877.743	17.63	0.9691	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	19.00	Call			34.82110	11.043	17.63	0.0309	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.00	Call			553.24350	426.497	16.11	0.3876	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.00	Put			890.14350	984.997	16.11	0.6124	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.01	Call			549.84270	423.432	16.12	0.3855	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.01	Put			896.74270	991.932	16.12	0.6145	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	17.99	Call			556.66500	429.579	16.10	0.3897	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	17.99	Put			883.56500	978.079	16.10	0.6103	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.14	Call			44.70160	17.535	20.73	0.0180	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.14	Put			7,208.40160	7,406.735	20.73	0.9820	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.15	Call			44.45480	17.415	20.73	0.0179	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.15	Put			7,218.15480	7,416.615	20.73	0.9821	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.16	Call			44.20940	17.297	20.73	0.0177	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.16	Put			7,227.90940	7,426.497	20.73	0.9823	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,400</b>
<b>Total £ / R</b>												<b>82,138,398.90</b>	<b>4,793</b>	<b>60,042</b>
¥ / R		On 19/06/2017	Foreign Exchange Future			0.11682		0.11888			0.0000	0.00	0	3,315
¥ / R		On 18/09/2017	Foreign Exchange Future			0.11909		0.12119			0.0000	0.00	0	0
¥ / R		On 18/12/2017	Foreign Exchange Future			0.12141		0.12355			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			0.45100	0.178	25.09	0.0007	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,112.35100	3,317.678	25.09	0.9993	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.01930	0.006	25.09	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,111.91930	4,317.506	25.09	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00060	0.000	25.09	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,111.90060	5,317.500	25.09	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			12.35300	8.994	22.83	0.0164	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,893.45300	4,099.494	22.83	0.9836	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			3.32960	2.348	22.83	0.0048	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,884.42960	5,092.848	22.83	0.9952	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			41.30810	31.148	22.83	0.0491	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,922.40810	3,121.648	22.83	0.9509	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			872.61590	750.803	18.28	0.5609	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			517.51590	610.003	18.28	0.4391	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			485.53490	408.245	19.73	0.3545	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,130.43490	1,267.445	19.73	0.6455	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,504.10710	1,326.852	16.57	0.7985	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			149.00710	186.052	16.57	0.2015	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			14.51330		14.65360			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.57400		14.71510			0.0000	53,093,082.00	3,643	73,611
€ / R	On	18/09/2017	Foreign Exchange Future			14.86580		15.01000			0.0000	0.00	0	6,675
€ / R	On	18/12/2017	Foreign Exchange Future			15.16210		15.30940			0.0000	0.00	0	4,578
€ / R	On	19/03/2018	Foreign Exchange Future			15.46130		15.61290			0.0000	0.00	0	3,169
<b>Total € / R Future</b>												<b>53,093,082.00</b>	<b>3,643</b>	<b>88,037</b>
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			231.31240	142.737	13.59	0.4607	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			137.71240	189.437	13.59	0.5393	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1.61420	1.030	31.16	0.0025	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,476.51420	4,617.030	31.16	0.9975	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1.58650	1.012	31.16	0.0025	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			60.06310	80.896	13.91	0.2199	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,486.48650	4,627.012	31.16	0.9975	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1.64240	1.049	31.16	0.0026	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,466.54240	4,607.049	31.16	0.9974	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,557.60350	1,693.667	17.87	0.9744	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			12.70350	7.667	17.87	0.0256	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			665.16310	544.897	13.91	0.7801	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			18.20590	13.303	21.68	0.0200	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,478.20590	4,617.503	21.68	0.9800	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			18.12850	13.159	21.68	0.0198	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,488.12850	4,627.359	21.68	0.9802	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			18.28330	13.450	21.68	0.0202	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,468.28330	4,607.650	21.68	0.9798	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,124.64660	6,267.424	21.38	0.9778	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			144.71600	126.525	18.55	0.1248	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,895.31600	3,024.425	18.55	0.8752	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			378.02390	335.561	16.61	0.2932	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			143.91550	125.823	18.56	0.1242	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,904.51550	3,033.723	18.56	0.8758	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			145.52150	127.234	18.54	0.1255	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,886.12150	3,015.133	18.54	0.8745	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			24.04660	19.525	21.38	0.0222	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,505.92540	1,384.917	14.37	0.7809	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			196.52540	222.817	14.37	0.2191	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,458.62390	1,563.461	16.61	0.7068	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,256.73700	1,158.389	14.72	0.6428	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			493.83700	547.089	14.72	0.3572	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,251.02440	1,152.980	14.73	0.6409	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			498.12440	551.680	14.73	0.3591	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,245.33290	1,147.586	14.73	0.6390	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			502.43290	556.286	14.73	0.3610	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>53,093,082.00</b>	<b>3,643</b>	<b>124,037</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.83100		9.93840			0.0000	5,908,431.00	601	22,944
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.96720		10.07650			0.0000	0.00	0	1,819
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.10360		10.21490			0.0000	0.00	0	653
<b>Total AU\$ / R Future</b>												<b>5,908,431.00</b>	<b>601</b>	<b>25,416</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.81230	0.527	23.18	0.0026	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,112.41230	2,219.527	23.18	0.9974	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.81260	0.526	23.26	0.0025	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,122.41260	2,229.526	23.26	0.9975	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.81300	0.526	23.34	0.0025	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,132.41300	2,239.526	23.34	0.9975	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			12.39960	11.033	17.51	0.0289	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,115.89960	2,223.833	17.51	0.9711	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			12.42280	11.034	17.57	0.0288	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,125.92280	2,233.834	17.57	0.9712	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			12.37620	11.032	17.46	0.0290	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,105.87620	2,213.832	17.46	0.9710	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,728.80020	1,828.091	15.41	0.9038	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			65.13310	52.881	15.38	0.0982	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,710.23310	1,809.280	15.38	0.9018	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			64.41320	52.283	15.40	0.0972	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,719.51320	1,818.683	15.40	0.9028	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			63.70020	51.691	15.41	0.0962	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>5,908,431.00</b>	<b>601</b>	<b>25,416</b>
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.71360		9.80510			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.87740		9.96970			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.04220		10.13620			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,987</b>
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.96170	0.732	22.48	0.0036	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,935.86170	2,027.132	22.48	0.9964	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.94530	0.735	22.58	0.0036	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,945.84530	2,037.135	22.58	0.9964	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.97860	0.728	22.37	0.0036	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,925.87860	2,017.128	22.37	0.9964	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			41.62990	32.599	15.77	0.0813	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,361.92990	1,445.199	15.77	0.9187	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			40.88520	31.974	15.77	0.0799	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,371.18520	1,454.574	15.77	0.9201	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			42.38720	33.234	15.76	0.0826	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,352.68720	1,435.834	15.76	0.9174	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			278.26310	248.307	14.37	0.3515	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			682.06310	746.107	14.37	0.6485	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			275.36210	245.690	14.38	0.3485	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			689.16210	753.490	14.38	0.6515	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			281.19320	250.954	14.35	0.3545	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			674.99320	738.754	14.35	0.6455	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>6,987</b>
CHF / R	On	19/06/2017	Foreign Exchange Future			13.32750		13.43450			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.60940		13.71820			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.89520		14.00680			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			4.02730	2.889	23.58	0.0091	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,449.52730	2,555.389	23.58	0.9909	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			3.98950	2.859	23.62	0.0090	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,459.48950	2,565.359	23.62	0.9910	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			4.06540	2.920	23.54	0.0092	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,439.56540	2,545.420	23.54	0.9908	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			112.46110	87.688	17.71	0.1294	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,784.26110	1,868.288	17.71	0.8706	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			111.31870	86.642	17.72	0.1281	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,793.11870	1,877.242	17.72	0.8719	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			113.61470	88.743	17.71	0.1307	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,775.41470	1,859.343	17.71	0.8693	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			668.68410	613.142	15.81	0.4927	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			691.88410	747.942	15.81	0.5073	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			664.59060	609.334	15.82	0.4904	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			697.79060	754.134	15.82	0.5096	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			672.80130	616.972	15.79	0.4950	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			686.00130	741.772	15.79	0.5050	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			1.91990		1.94460			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93670		1.96100			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95320		1.97730			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			3,159.85860	3,404.270	21.52	0.9921	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			6.96930	3.909	20.94	0.0095	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,960.96930	3,204.909	20.94	0.9905	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			6.38200	3.571	21.23	0.0086	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,060.38200	3,304.571	21.23	0.9914	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			5.85860	3.270	21.52	0.0079	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			195.28350	151.737	16.87	0.1576	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,085.28350	2,284.737	16.87	0.8424	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			181.79100	140.619	16.94	0.1477	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,171.79100	2,373.619	16.94	0.8523	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			208.98630	162.792	16.77	0.1675	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,998.98630	2,195.792	16.77	0.8325	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			999.07400	864.300	14.93	0.5109	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			826.07400	932.300	14.93	0.4891	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,099.30070	955.335	14.83	0.5464	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			726.30070	823.335	14.83	0.4536	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,048.28820	907.775	14.86	0.5285	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			775.28820	875.775	14.86	0.4715	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	19/06/2017	Foreign Exchange Future			1.96440		1.98180			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,018.11590	2,181.463	20.15	0.9492	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			38.28540	31.472	19.58	0.0624	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,820.28540	1,987.472	19.58	0.9376	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			37.12520	28.280	19.87	0.0562	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,919.12520	2,084.280	19.87	0.9438	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			36.11590	25.463	20.15	0.0508	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			1.70350		1.72710			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.73270		1.75660			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76110		1.78520			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			11.31990	5.827	21.29	0.0149	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,440.31990	2,670.827	21.29	0.9851	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			10.02500	5.150	21.56	0.0132	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,539.02500	2,770.150	21.56	0.9868	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			12.80820	6.609	21.02	0.0169	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,341.80820	2,571.609	21.02	0.9831	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			192.78540	156.096	19.14	0.1600	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,126.78540	2,329.096	19.14	0.8400	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			181.07800	146.425	19.28	0.1511	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,215.07800	2,419.425	19.28	0.8489	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			204.70370	165.967	18.98	0.1692	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,038.70370	2,238.967	18.98	0.8308	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			941.99750	825.895	16.02	0.5084	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			789.99750	914.895	16.02	0.4916	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			898.80250	787.922	16.15	0.4907	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			846.80250	976.922	16.15	0.5093	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			987.11730	865.694	15.89	0.5265	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			735.11730	854.694	15.89	0.4735	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			0.12800		0.12930			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12700		0.12910			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12640		0.12890			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NOK/R	On	19/06/2017	Foreign Exchange Future			1.55400		1.56000			0.0000	6,871,788.00	4,422	4,422
NOK/R	On	18/09/2017	Foreign Exchange Future			1.58000		1.56000			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>6,871,788.00</b>	<b>4,422</b>	<b>4,422</b>
<b>Total NOK/R</b>												<b>6,871,788.00</b>	<b>4,422</b>	<b>4,422</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.12610		9.20770			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.24650		9.32920			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.36630		9.45060			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			1.03490	0.651	21.59	0.0036	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,743.33490	1,824.551	21.59	0.9964	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			1.01630	0.638	21.64	0.0035	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,753.31630	1,834.538	21.64	0.9965	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			1.05400	0.664	21.54	0.0036	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,733.35400	1,814.564	21.54	0.9964	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,286.71390	1,364.697	15.94	0.9179	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			35.23480	30.615	15.96	0.0807	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,296.03480	1,374.115	15.96	0.9193	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			36.60550	31.789	15.93	0.0834	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,277.40550	1,355.289	15.93	0.9166	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			35.91390	31.197	15.94	0.0821	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			438.29040	450.093	21.87	0.4270	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			787.69040	883.793	21.87	0.5730	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			440.06370	445.759	21.85	0.4244	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			799.46370	889.459	21.85	0.5756	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			441.84990	441.449	21.82	0.4219	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			811.24990	895.149	21.82	0.5781	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			1.27750		1.28680			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29230		1.30090			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30720		1.31420			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			932.00000	1,025.000		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			1,032.00000	1,125.000		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			1,132.00000	1,225.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			691.00000	777.000		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			791.00000	877.000		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			591.00000	677.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			142.00000	72.000		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			42.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	28.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			58.00000	128.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.29230		1.29020			0.0000	0.00	0	5,428
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29590		1.29380			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29960		1.29740			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5,428</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>5,428</b>
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.09930		1.09420			0.0000	0.00	0	37
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.10450		1.09940			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.11010		1.10490			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>37</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>37</b>
RAIN	On	19/06/2017	Foreign Exchange Future			22,531.24000		22,810.01000			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			9.48360		9.58180			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			9.12500	5.946	17.59	0.0303	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			947.32500	1,042.346	17.59	0.9697	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			8.87500	5.788	17.64	0.0295	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			957.07500	1,052.188	17.64	0.9705	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			9.38260	6.110	17.54	0.0311	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			937.58260	1,032.510	17.54	0.9689	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 19/06/2017 Foreign Exchange Future			3.69660		3.73140			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Call			1.26450	0.760	19.78	0.0101	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			539.86450	574.160	19.78	0.9899	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			1.20790	0.722	19.93	0.0096	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			549.80790	584.122	19.93	0.9904	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			1.32470	0.802	19.64	0.0107	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			529.92470	564.202	19.64	0.9893	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			1.42060		1.43870			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.39110		1.41110			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.36340		1.38660			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>940 556 977.20</b>	<b>72,986</b>	<b>1,229,164</b>
<b>Total Options</b>									<b>35 254 356.17</b>	<b>142,786</b>	<b>1,790,747</b>
<b>Grand Total:</b>									<b>975,811,333.37</b>	<b>215,772</b>	<b>3,019,911</b>