



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/06/2017 Foreign Exchange Future			13.06150		13.06450			0.0000	0.00	0	0
\$ / R On 23/06/2017 Foreign Exchange Future			13.08560		12.95080			0.0000	0.00	0	0
\$ / R On 28/06/2017 Foreign Exchange Future			13.09700		12.96210			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.10150		12.96650			0.0000	39,304,500.00	3,000	4,630
\$ / R On 05/07/2017 Foreign Exchange Future			13.11270		12.97760			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.11710		12.98200			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.12380		12.98860			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.12830		12.99300			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.13280		12.99740			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.13950		13.00410			0.0000	0.00	0	1,272
\$ / R On 18/07/2017 Foreign Exchange Future			13.14170		13.00630			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.14390		13.00850			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.14840		13.01290			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.15730		13.02160			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.16170		13.02590			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.17040		13.03450			0.0000	105,363.20	8	4,606
\$ / R On 04/08/2017 Foreign Exchange Future			13.17920		13.04320			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.19450		13.05830			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.20760		13.07130			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.23360		13.09710			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			13.23790		13.10130			0.0000	0.00	0	2,500

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			13.27670		13.13980			0.0000	1,541,491,253.50	116,105	867,710
\$ / R	On	27/09/2017	Foreign Exchange Future			13.29610		13.15900			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.29830		13.16110			0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Future			13.30040		13.16320			0.0000	0.00	0	730
\$ / R	On	23/10/2017	Foreign Exchange Future			13.35210		13.21450			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.36070		13.22300			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.39730		13.25930			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.42960		13.29130			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.47260		13.33400			0.0000	269,209,493.20	19,982	133,776
\$ / R	On	22/12/2017	Foreign Exchange Future			13.48130		13.34250			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.50440		13.36560			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.59270		13.45370			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.59690		13.45790			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.66410		13.52510			0.0000	478,243.50	35	9,689
\$ / R	On	25/04/2018	Foreign Exchange Future			13.74070		13.60050			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.77370		13.63310			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.78200		13.64120			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.85230		13.71040			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.97210		13.82880			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.04720		13.90290			0.0000	5,618,880.00	400	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.16940		14.02370			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.23590		14.08930			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.36680		14.21860			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.43760		14.28850			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>1,856,207,733.40</b>	<b>139,530</b>	<b>1,043,492</b>
\$ / R	On	20/06/2017	Foreign Exchange Option	13.06	Put			0.00000	0.000	20.27	0.0000	0.00	0	0
\$ / R	On	20/06/2017	Foreign Exchange Option	13.06	Call			0.00000	1.500	20.27	1.0000	0.00	0	0
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Put			26.11920	9.378	23.15	0.0755	0.00	0	20,000
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Call			276.91920	394.978	23.15	0.9245	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,278.05000	3,143.102	43.48	0.9995	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			0.15000	0.102	43.48	0.0005	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			551.11510	424.782	17.81	0.8721	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			13.21510	21.782	17.81	0.1279	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			741.19060	609.376	17.70	0.9345	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			7.69060	10.876	17.70	0.0655	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			1,030.07600	897.489	19.25	0.9514	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			7.67600	10.189	19.25	0.0486	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			605.24130	485.487	17.27	0.8030	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			37.24130	52.587	17.27	0.1970	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,092.32650	961.227	18.94	0.9392	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			10.92650	15.027	18.94	0.0608	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,987.07680	4,851.795	37.01	0.9997	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.07680	0.095	37.01	0.0003	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			18.65800	25.717	18.47	0.0941	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			975.65800	847.417	18.47	0.9059	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			405.79210	511.644	14.24	0.8597	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			62.79210	33.344	14.24	0.1403	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			297.56900	212.890	15.57	0.4975	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			154.96900	205.690	15.57	0.5025	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			763.68810	644.318	17.56	0.8109	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			47.78810	63.818	17.56	0.1891	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			549.66490	664.984	14.04	0.9044	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			43.36490	23.284	14.04	0.0956	0.00	0	34,000
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			183.68770	125.669	14.99	0.3345	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			272.18770	349.568	14.99	0.6655	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,557.10820	1,424.783	20.04	0.9570	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			10.00820	13.183	20.04	0.0430	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			183.04400	233.022	15.59	0.4829	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			361.44400	275.722	15.59	0.5171	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,300.88850	1,171.946	19.11	0.9159	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			22.48850	29.246	19.11	0.0841	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			587.65510	483.054	16.67	0.6742	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			113.55510	144.754	16.67	0.3258	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,505.98390	3,370.022	27.25	0.9951	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			1.88390	1.722	27.25	0.0049	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			772.08600	659.390	17.26	0.7511	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			86.58600	109.790	17.26	0.2489	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			448.56200	359.809	15.94	0.5537	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			191.76200	239.009	15.94	0.4463	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			803.80840	694.588	17.19	0.7267	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			112.10840	139.088	17.19	0.2733	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			500.01200	412.061	15.92	0.5546	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			221.31200	269.661	15.92	0.4454	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			617.86640	526.328	16.20	0.5969	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			214.96640	259.928	16.20	0.4031	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,748.72760	3,612.417	24.08	0.9872	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			5.82760	6.017	24.08	0.0128	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			287.86260	231.596	15.05	0.3672	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			419.16260	499.496	15.05	0.6328	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			197.30050	236.526	16.81	0.3367	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,498.26480	1,381.589	18.58	0.8280	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			88.06480	108.289	18.58	0.1720	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,371.06070	3,236.829	21.86	0.9743	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			112.04400	135.714	18.06	0.2100	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,652.52570	1,533.350	18.90	0.8537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			72.32570	90.050	18.90	0.1463	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,453.51760	1,337.246	18.46	0.8200	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			93.31760	113.946	18.46	0.1800	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			219.35570	262.694	16.57	0.3668	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			52.37230	65.995	19.37	0.1111	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			765.82770	875.775	14.21	0.8132	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		126.02770	99.075	14.21	0.1868	2,972,256.00	30,000	31,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		397.82670	471.808	15.28	0.5692	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		398.02670	335.108	15.28	0.4308	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,302.24400	1,189.014	18.06	0.7900	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		231.17810	187.965	14.70	0.2955	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,173.14570	1,300.338	13.41	0.9396	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		33.34570	23.638	13.41	0.0604	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		631.59720	547.234	16.08	0.5671	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		271.39720	323.934	16.08	0.4329	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,912.57230	1,789.295	19.37	0.8889	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		17.46780	22.570	21.05	0.0416	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,188.69280	1,078.664	17.76	0.7637	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		128.49280	155.364	17.76	0.2363	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,867.19990	3,731.629	22.66	0.9838	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		6.99990	8.329	22.66	0.0162	4,164.55	500	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		570.97810	664.665	14.70	0.7045	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,426.81930	1,310.795	18.39	0.8151	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,625.08100	1,506.411	18.85	0.8494	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		74.88100	93.111	18.85	0.1506	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		463.13590	545.243	15.04	0.6252	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		323.33590	268.543	15.04	0.3748	1,664,430.13	6,198	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,877.66780	2,745.870	21.05	0.9584	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		1.64670	2.153	23.07	0.0047	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		301.90930	359.519	15.83	0.4688	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		562.10930	482.819	15.83	0.5312	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,897.02580	3,761.397	22.71	0.9843	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		6.82580	8.097	22.71	0.0157	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		96.61930	117.495	18.39	0.1849	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,206.00180	1,095.453	17.81	0.7679	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,668.50810	3,533.378	22.34	0.9806	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		8.30810	10.079	22.34	0.0194	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,860.20000	986,723.300	23.07	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	23.07	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,861.84670	4,725.453	23.07	0.9953	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		11.90960	14.957	21.70	0.0282	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		113.22440	137.127	18.04	0.2120	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,293.42440	1,180.427	18.04	0.7880	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		208.02370	249.264	16.69	0.3515	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		818.22370	722.564	16.69	0.6485	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		125.80180	152.153	17.81	0.2321	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,234.52370	4,098.848	23.07	0.9890	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		600.69210	697.206	14.62	0.7237	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		210.89210	170.507	14.62	0.2763	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		205.83170	246.662	16.71	0.3485	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		826.03170	729.961	16.71	0.6515	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,272.10960	3,138.257	21.70	0.9718	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	17.38	Call		4.25960	5.467	23.07	0.0109	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,244.45960	4,108.767	23.07	0.9891	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		4.19640	5.388	23.07	0.0107	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,254.39640	4,118.688	23.07	0.9893	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		4.32370	5.548	23.07	0.0110	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		68.90010	51.744	13.81	0.1135	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		433.47660	366.136	15.38	0.4546	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		373.27660	442.836	15.38	0.5454	0.00	0	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,232.07650	1,120.771	17.88	0.7742	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		121.87650	147.471	17.88	0.2258	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		70.73840	53.233	13.83	0.1161	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		596.44960	514.585	15.96	0.5494	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		286.24960	341.285	15.96	0.4506	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		392.42380	330.081	15.26	0.4268	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		402.22380	476.781	15.26	0.5732	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		958.70010	1,078.444	13.81	0.8865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		156.68440	124.460	14.36	0.2209	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,000.02290	1,121.456	13.73	0.8988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		60.22290	44.756	13.73	0.1012	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		969.84020	867.486	17.15	0.7019	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		169.64020	204.186	17.15	0.2981	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		950.53840	1,069.933	13.83	0.8839	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		10.86070	13.529	21.86	0.0257	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		495.97770	422.052	15.59	0.4936	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		335.77770	398.752	15.59	0.5064	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		236.30150	282.712	16.40	0.3890	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		726.50150	636.012	16.40	0.6110	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		696.48440	801.160	14.36	0.7791	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		779.55570	685.994	16.57	0.6332	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		857.50050	759.826	16.81	0.6633	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,978.14080	3,842.845	22.28	0.9832	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		7.14080	8.945	22.28	0.0168	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		639.47820	555.960	16.05	0.5558	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		298.47820	352.060	16.05	0.4442	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		433.59860	368.341	15.37	0.4399	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		414.69860	486.641	15.37	0.5601	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		348.22040	291.877	15.11	0.3791	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		491.42040	572.277	15.11	0.6209	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,715.22160	1,598.590	18.66	0.8145	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		119.72160	140.690	18.66	0.1855	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,108.43460	1,005.686	17.21	0.6827	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		231.43460	266.386	17.21	0.3173	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		632.58160	717.390	14.90	0.6638	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		329.58160	276.690	14.90	0.3362	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		662.14150	580.501	15.95	0.5247	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		385.14150	441.201	15.95	0.4753	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,234.30620	4,098.907	20.59	0.9830	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		7.30620	9.607	20.59	0.0170	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,016.21010	918.452	16.84	0.6355	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		295.51010	335.752	16.84	0.3645	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,469.64580	4,337.348	22.35	0.9641	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		20.94580	26.948	22.35	0.0359	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		680.40590	600.279	15.83	0.4989	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		471.70590	529.879	15.83	0.5011	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		49.25760	55.437	22.20	0.0641	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		4,015.25760	3,882.837	22.20	0.9359	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		49.02210	55.177	22.22	0.0638	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,025.02210	3,892.577	22.22	0.9362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		49.49560	55.696	22.18	0.0644	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		4,005.49560	3,873.096	22.18	0.9356	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		484.55450	419.975	15.16	0.3896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		668.55450	742.575	15.16	0.6104	0.00	0	40
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		692.12050	768.303	15.08	0.6245	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		458.12050	395.703	15.08	0.3755	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		0.00000	470.799	15.33	0.4175	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		0.00000	693.399	15.33	0.5825	22,384,300.06	32,282	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		654.77370	727.508	15.21	0.6020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		500.77370	434.908	15.21	0.3980	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		641.25310	712.709	15.27	0.5936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		517.25310	450.109	15.27	0.4064	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,302.43480	2,180.232	19.26	0.8330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		136.43480	152.832	19.26	0.1670	4,933,732.31	32,282	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,110.70190	1,217.871	14.12	0.8117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		176.70190	145.270	14.12	0.1883	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		561.83600	625.148	15.59	0.5415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		627.83600	552.548	15.59	0.4585	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		395.72980	440.691	16.54	0.4144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		971.72980	878.091	16.54	0.5856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		940.42770	1,038.094	14.40	0.7492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		256.42770	215.494	14.40	0.2508	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,953.21530	1,835.875	18.69	0.7897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		177.21530	198.475	18.69	0.2103	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		456.87440	508.738	16.14	0.4640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		822.87440	736.138	16.14	0.5360	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,252.49670	1,366.266	13.91	0.8540	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		128.49670	103.666	13.91	0.1460	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,645.14880	1,774.939	14.41	0.9191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		61.14880	52.339	14.41	0.0809	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		690.36010	610.889	15.77	0.4852	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		524.36010	583.489	15.77	0.5148	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,040.31770	1,143.774	14.23	0.7875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		206.31770	171.175	14.23	0.2125	0.00	0	11,916

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	13.12	Call			682.60580	757.921	15.11	0.6188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			468.60580	405.321	15.11	0.3812	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,962.01340	1,844.531	18.71	0.7910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			176.01340	197.131	18.71	0.2090	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,991.96000	2,863.090	20.36	0.8910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			85.96000	95.690	20.36	0.1090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,857.03210	1,741.312	18.53	0.7757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			191.03210	213.912	18.53	0.2243	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			741.52600	822.086	14.91	0.6527	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			407.52600	349.486	14.91	0.3473	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,420.74850	1,546.028	13.96	0.8900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			86.74850	73.428	13.96	0.1100	2,370,412.38	32,282	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			632.38700	702.994	15.30	0.5880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			528.38700	460.394	15.30	0.4120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,888.47100	3,756.364	21.98	0.9318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			52.47100	58.964	21.98	0.0682	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			329.84340	367.150	17.05	0.3571	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,175.84340	1,074.550	17.05	0.6429	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,917.70440	3,785.522	22.03	0.9328	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			51.70440	58.122	22.03	0.0672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			336.52560	374.579	16.99	0.3631	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,152.52560	1,051.979	16.99	0.6369	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,751.98520	4,618.838	22.55	0.9613	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			25.98520	31.438	22.55	0.0387	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			350.34700	389.963	16.87	0.3753	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,106.34700	1,007.363	16.87	0.6247	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,849.51640	3,717.511	21.91	0.9305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			53.51640	60.111	21.91	0.0695	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			262.03820	291.610	17.72	0.2935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,458.03820	1,349.010	17.72	0.7065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,548.64270	3,417.524	21.37	0.9192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			62.64270	70.124	21.37	0.0808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			267.17690	297.346	17.66	0.2985	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,433.17690	1,324.746	17.66	0.7015	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			581.56380	647.179	15.50	0.5550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			597.56380	524.579	15.50	0.4450	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			372.27070	414.503	16.70	0.3945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,038.27070	941.903	16.70	0.6055	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,956.70630	3,824.427	22.10	0.9341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			50.70630	57.027	22.10	0.0659	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			98.79350	110.609	19.98	0.1248	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,764.79350	2,638.009	19.98	0.8752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			569.64700	633.875	15.55	0.5469	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			615.64700	541.275	15.55	0.4531	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,288.32810	3,158.147	20.90	0.9073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			72.32810	80.747	20.90	0.0927	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	22/12/2017	Foreign Exchange Option	13.50	Put		692.76700	613.346	15.77	0.4825	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		535.26700	594.646	15.77	0.5175	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,707.09430	4,573.943	22.58	0.9577	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		29.59430	35.243	22.58	0.0423	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		652.35200	576.940	15.59	0.4580	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		587.95200	651.340	15.59	0.5420	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,190.27540	1,094.710	16.82	0.6002	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		443.97540	487.410	16.82	0.3998	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,175.23560	1,080.510	16.78	0.5950	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		453.13560	497.410	16.78	0.4050	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,204.59250	2,091.470	18.60	0.7545	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		269.69250	295.570	18.60	0.2455	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		797.18170	868.550	15.42	0.5888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		652.08170	584.450	15.42	0.4112	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		607.25030	542.388	15.30	0.3934	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,084.67760	3,953.522	21.75	0.8890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		942.17220	1,024.500	14.94	0.6588	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		487.07220	430.400	14.94	0.3412	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		119.42010	127.226	21.77	0.1107	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,094.32010	3,963.126	21.77	0.8893	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		358.77010	391.703	17.86	0.3125	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,907.89990	1,799.891	18.15	0.7135	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		322.99990	353.991	18.15	0.2865	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		119.06240	126.834	21.78	0.1103	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,103.96240	3,972.734	21.78	0.8897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		119.77760	127.622	21.75	0.1110	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		832.35030	906.488	15.30	0.6066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		978.26190	1,063.126	14.83	0.6748	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		453.16190	399.027	14.83	0.3252	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		0.00000	1,387.262	14.33	0.7828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		0.00000	223.162	14.33	0.2172	33,474.30	150	150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,743.67010	1,637.603	17.86	0.6875	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,805.42690	1,700.201	17.84	0.6744	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		405.92690	440.901	17.84	0.3256	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,487.30160	2,372.320	18.88	0.7645	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		277.80160	303.020	18.88	0.2355	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,334.31420	1,241.348	16.87	0.5792	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		567.41420	615.048	16.87	0.4208	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,260.74790	1,170.498	16.71	0.5609	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		601.94790	652.498	16.71	0.4391	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		897.05380	966.849	15.68	0.5702	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		826.65380	754.549	15.68	0.4298	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,168.43450	1,258.857	14.86	0.6832	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		508.03450	456.557	14.86	0.3168	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,953.79610	2,835.560	19.34	0.7801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		284.19610	307.860	19.34	0.2199	0.00	0	750



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,729.91080	2,869.505	12.25	0.9743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			19.51080	17.205	12.25	0.0257	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,194.96320	1,288.487	14.81	0.6928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			484.56320	436.187	14.81	0.3072	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,876.11830	1,772.290	17.79	0.6559	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			476.51830	514.590	17.79	0.3441	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			194.02300	207.350	21.37	0.1489	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,173.62300	4,045.050	21.37	0.8511	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			0.00000	1,312.583	14.78	0.7004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			0.00000	420.283	14.78	0.2996	1,134,763.02	2,700	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			0.00000	1,796.117	17.83	0.6595	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.00000	508.417	17.83	0.3405	1,372,725.36	2,700	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			193.53360	206.822	21.38	0.1485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,183.13360	4,054.522	21.38	0.8515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			193.04960	206.293	21.40	0.1481	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,192.64960	4,063.993	21.40	0.8519	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,492.98570	1,401.246	17.14	0.5616	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			701.78570	753.346	17.14	0.4384	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,523.29120	1,623.699	15.09	0.7302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			470.39120	426.499	15.09	0.2698	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,925.91640	3,070.851	12.14	0.9695	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			23.01640	23.651	12.14	0.0305	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,458.30050	1,555.920	15.19	0.7123	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			515.40050	468.719	15.19	0.2877	2,531,085.30	5,400	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,881.08890	1,782.184	17.82	0.6094	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			643.98890	689.384	17.82	0.3906	1,861,335.72	2,700	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,692.23990	2,581.002	18.97	0.7091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			455.13990	488.202	18.97	0.2909	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			711.05240	761.382	17.47	0.4241	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,668.15240	1,574.182	17.47	0.5759	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			708.51150	758.652	17.48	0.4229	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,675.61150	1,581.452	17.48	0.5771	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			713.60450	764.118	17.45	0.4254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,660.70450	1,566.918	17.45	0.5746	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,663.05440	1,572.452	17.48	0.5504	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			826.75440	881.852	17.48	0.4496	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			827.05370	880.763	17.75	0.4359	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,827.75370	1,734.863	17.75	0.5641	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			832.29370	886.339	17.72	0.4382	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,812.99370	1,720.439	17.72	0.5618	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			829.67200	883.546	17.73	0.4370	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,820.37200	1,727.646	17.73	0.5630	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,824.81600	1,735.009	17.73	0.5416	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			943.41600	1,001.809	17.73	0.4584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			944.07460	1,001.435	17.94	0.4464	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,985.57460	1,893.835	17.94	0.5536	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			949.38110	1,007.057	17.92	0.4484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,970.88110	1,879.457	17.92	0.5516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			946.72320	1,004.237	17.93	0.4474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,978.22320	1,886.637	17.93	0.5526	0.00	0	0
<b>Total \$ / R Option</b>												<b>41,262,679.13</b>	<b>147,194</b>	<b>1,410,865</b>
<b>Total \$ / R</b>												<b>1,897,470,412.53</b>	<b>286,724</b>	<b>2,454,357</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.27670		13.13980			0.0000	278,810.70	21	363
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.47260		13.33400			0.0000	0.00	0	51
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.66410		13.52510			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.85230		13.71040			0.0000	0.00	0	182
<b>Total \$ / R MAXI Future</b>												<b>278,810.70</b>	<b>21</b>	<b>599</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			4,411.17810	5,594.693	19.63	0.0958	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			205,431.17810	192,924.693	19.63	0.9042	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			4,361.16190	5,533.705	19.64	0.0949	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			206,381.16190	193,863.705	19.64	0.9051	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			4,461.79250	5,656.498	19.61	0.0968	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			204,481.79250	191,986.498	19.61	0.9032	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			44,146.02630	49,160.991	16.24	0.4518	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			85,746.02630	76,900.991	16.24	0.5482	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			43,844.52110	48,825.870	16.25	0.4494	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			86,444.52110	77,565.870	16.25	0.5506	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			44,450.09160	49,498.850	16.22	0.4542	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			85,050.09160	76,238.850	16.22	0.5458	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			66,354.83730	72,403.645	15.95	0.5156	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			85,844.83730	77,993.645	15.95	0.4844	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			65,998.40720	72,017.756	15.97	0.5136	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			86,488.40720	78,607.756	15.97	0.4864	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			66,713.29870	72,792.134	15.94	0.5177	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			85,203.29870	77,382.134	15.94	0.4823	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			78,793.77050	85,082.544	16.11	0.5181	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			100,753.77050	92,852.544	16.11	0.4819	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			78,443.22580	84,706.342	16.12	0.5164	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			101,403.22580	93,476.342	16.12	0.4836	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			79,146.04250	85,461.098	16.09	0.5199	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			100,106.04250	92,231.098	16.09	0.4801	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>278,810.70</b>	<b>21</b>	<b>599</b>
£ / R	On	30/06/2017	Foreign Exchange Future			16.54430		16.54250			0.0000	0.00	0	5
£ / R	On	18/09/2017	Foreign Exchange Future			16.80840		16.80550			0.0000	26,355,571.20	1,568	46,437
£ / R	On	18/12/2017	Foreign Exchange Future			17.10500		17.10100			0.0000	0.00	0	3,915
£ / R	On	19/03/2018	Foreign Exchange Future			17.40100		17.39730			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	18/06/2018	Foreign Exchange Future			17.69430		17.68810			0.0000	0.00	0	3,441
<b>Total £ / R Future</b>												<b>26,355,571.20</b>	<b>1,568</b>	<b>53,798</b>
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put			398.42730	389.419	17.37	0.7399	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call			80.92730	73.719	17.37	0.2601	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			467.66470	472.732	15.83	0.4516	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			573.16470	581.132	15.83	0.5484	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			1,212.12770	1,213.204	17.20	0.7351	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			217.62770	221.604	17.20	0.2649	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			181.16730	184.659	17.47	0.2278	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,375.66730	1,376.259	17.47	0.7722	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			179.50980	182.977	17.48	0.2261	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,384.00980	1,384.577	17.48	0.7739	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			182.83990	186.356	17.46	0.2295	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,367.33990	1,367.956	17.46	0.7705	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			3.63750	3.634	20.57	0.0049	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,042.63750	8,038.634	20.57	0.9951	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			3.60600	3.602	20.57	0.0048	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,052.60600	8,048.602	20.57	0.9952	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			3.57490	3.571	20.57	0.0048	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,062.57490	8,058.571	20.57	0.9952	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,004.70820	1,008.374	15.45	0.5560	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			837.40820	837.374	15.45	0.4440	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,014.05470	1,017.780	15.43	0.5594	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			826.75470	826.780	15.43	0.4406	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,009.37250	1,013.068	15.44	0.5577	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			832.07250	832.068	15.44	0.4423	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			980.36740	985.174	15.40	0.4992	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,202.26740	1,200.874	15.40	0.5008	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			988.10550	992.966	15.39	0.5020	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,190.00550	1,188.666	15.39	0.4980	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			984.23280	989.063	15.39	0.5006	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,196.13280	1,194.763	15.39	0.4994	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,900</b>
<b>Total £ / R</b>												<b>26,355,571.20</b>	<b>1,568</b>	<b>55,698</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11940		0.11858			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12170		0.12085			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12402		0.12318			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,992</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.99860	1.644	21.91	0.0042	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,143.19860	4,061.344	21.91	0.9958	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.12810	0.240	21.91	0.0007	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	0.17	Put			5,142.32810	5,059.940	21.91	0.9993	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			6.48940	9.488	21.91	0.0206	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,148.68940	3,069.188	21.91	0.9794	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			654.58660	692.022	17.79	0.5693	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			569.58660	522.422	17.79	0.4307	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			332.63240	354.614	19.60	0.3411	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,247.63240	1,185.014	19.60	0.6589	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,227.15010	1,289.727	15.47	0.8370	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			142.15010	120.127	15.47	0.1630	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			928.65910	970.805	17.93	0.6143	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			610.75910	568.305	17.93	0.3857	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			559.63510	590.333	19.60	0.4233	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,241.73510	1,187.833	19.60	0.5767	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,507.34480	1,566.619	15.74	0.8292	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			189.44480	164.119	15.74	0.1708	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>5,992</b>
€ / R	On	30/06/2017	Foreign Exchange Future			14.59220		14.49180			0.0000	0.00	0	4
€ / R	On	31/07/2017	Foreign Exchange Future			14.69510		14.73600			0.0000	29,390.20	2	2
€ / R	On	18/09/2017	Foreign Exchange Future			14.85180		14.74860			0.0000	188,127,750.60	12,667	88,187
€ / R	On	18/12/2017	Foreign Exchange Future			15.14630		15.04110			0.0000	0.00	0	16,769
€ / R	On	19/03/2018	Foreign Exchange Future			15.44350		15.33810			0.0000	0.00	0	4,152
€ / R	On	18/06/2018	Foreign Exchange Future			15.73880		15.63060			0.0000	0.00	0	1
<b>Total € / R Future</b>												<b>188,157,140.80</b>	<b>12,669</b>	<b>109,115</b>
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			334.69580	253.343	15.24	0.6799	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			56.49580	75.543	15.24	0.3201	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			0.00000	308.715	14.79	0.5092	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			0.00000	273.815	14.79	0.4908	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,738.55950	4,637.078	24.36	0.9855	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			7.33760	9.093	24.36	0.0149	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,718.73760	4,617.293	24.36	0.9851	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			7.24800	8.985	24.36	0.0147	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,728.64800	4,627.185	24.36	0.9853	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			7.15950	8.878	24.36	0.0145	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,221.62480	1,308.058	13.62	0.8075	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			180.52480	161.758	13.62	0.1925	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,611.88620	1,528.613	16.90	0.7269	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,101.07160	3,003.105	19.06	0.8925	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,374.60600	6,270.426	20.36	0.9904	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			91.52050	98.805	19.07	0.1069	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,110.42050	3,012.505	19.07	0.8931	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			90.87410	98.208	19.08	0.1063	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,119.77410	3,021.908	19.08	0.8937	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	18.05	Call			92.17160	99.405	19.06	0.1075	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			262.98620	284.913	16.90	0.2731	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,128.43550	1,211.666	13.72	0.7786	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			217.33550	195.367	13.72	0.2214	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,730.14130	1,644.889	17.13	0.7468	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			241.24130	261.189	17.13	0.2532	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			5.70600	6.726	20.36	0.0096	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			914.58440	979.003	14.60	0.6056	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			626.48440	585.503	14.60	0.3944	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,007.69520	1,076.918	14.37	0.6452	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			529.59520	493.418	14.37	0.3548	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,002.58580	1,071.559	14.38	0.6431	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			534.48580	498.058	14.38	0.3569	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,012.82810	1,082.305	14.36	0.6473	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			524.72810	488.805	14.36	0.3527	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			856.92600	813.337	14.95	0.4297	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			983.34040	1,047.725	14.96	0.5686	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			862.74040	818.925	14.96	0.4314	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			991.73580	1,056.568	14.93	0.5720	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			851.13580	807.768	14.93	0.4280	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			987.52600	1,052.137	14.95	0.5703	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>41,648</b>
<b>Total € / R</b>												<b>188,157,140.80</b>	<b>12,669</b>	<b>150,763</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.06010		9.98170			0.0000	20,120.20	2	23,338
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.19640		10.11740			0.0000	122,356.80	12	4,193
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.33060		10.25150			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.46170		10.38090			0.0000	0.00	0	2,042
<b>Total AU\$ / R Future</b>												<b>142,477.00</b>	<b>14</b>	<b>29,573</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			7.09660	7.820	18.85	0.0229	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,205.39660	2,127.720	18.85	0.9771	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			7.06160	7.778	18.90	0.0228	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,215.36160	2,137.678	18.90	0.9772	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			7.13240	7.862	18.79	0.0231	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,195.43240	2,117.762	18.79	0.9769	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			54.56940	59.906	16.71	0.1088	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,807.16940	1,733.506	16.71	0.8912	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			53.96430	59.238	16.72	0.1077	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,816.56430	1,742.838	16.72	0.8923	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			55.18180	60.583	16.69	0.1099	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,797.78180	1,724.183	16.69	0.8901	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			582.93540	629.854	12.54	0.6420	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			321.43540	289.255	12.54	0.3580	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			577.59280	624.232	12.56	0.6384	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			326.09280	293.632	12.56	0.3616	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			572.28810	618.647	12.57	0.6349	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			330.78810	298.047	12.57	0.3651	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			593.61530	550.155	12.61	0.4895	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			472.03500	509.883	12.58	0.5164	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			581.13500	538.183	12.58	0.4836	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			468.25830	505.854	12.59	0.5134	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			587.35830	544.154	12.59	0.4866	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			464.51530	501.855	12.61	0.5105	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>142,477.00</b>	<b>14</b>	<b>29,573</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.01370		9.96930			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.17350		10.12890			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.32960		10.28530			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			26.04080	29.843	16.80	0.0812	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,346.74080	1,306.143	16.80	0.9188	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			25.56780	29.303	16.82	0.0799	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,356.26780	1,315.603	16.82	0.9201	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			26.52290	30.392	16.78	0.0826	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,337.22290	1,296.692	16.78	0.9174	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			245.98440	260.335	14.38	0.3826	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			657.08440	626.835	14.38	0.6174	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			243.26770	257.466	14.40	0.3792	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			664.36770	633.966	14.40	0.6208	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			248.73400	263.236	14.36	0.3859	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			649.83400	619.736	14.36	0.6141	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			578.84500	605.288	13.22	0.6103	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			363.54500	345.688	13.22	0.3897	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			573.83200	600.098	13.23	0.6069	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			368.53200	350.498	13.23	0.3931	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			583.89440	610.514	13.20	0.6137	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			358.59440	340.914	13.20	0.3863	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>10</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.68580		13.57120			0.0000	0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			13.97290		13.85680			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.26630		14.14880			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,715</b>

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			54.04550	66.170	18.70	0.1117	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,872.84550	1,770.370	18.70	0.8883	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			53.47100	65.454	18.72	0.1106	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,882.27100	1,779.654	18.72	0.8894	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			54.62680	66.896	18.68	0.1128	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,863.42680	1,761.096	18.68	0.8872	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			532.01810	589.520	15.71	0.5074	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			705.21810	646.620	15.71	0.4926	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			528.37420	585.622	15.73	0.5048	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			711.57420	652.722	15.73	0.4952	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			535.68310	593.443	15.69	0.5099	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			698.88310	640.543	15.69	0.4901	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			751.76960	818.053	15.51	0.5510	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			752.96960	701.753	15.51	0.4490	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			747.77450	813.774	15.53	0.5489	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			758.97450	707.474	15.53	0.4511	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			755.85930	822.353	15.50	0.5530	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			747.05930	696.053	15.50	0.4470	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>1,715</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93200		1.91340			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.94810		1.92950			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.96340		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	18/09/2017	Foreign Exchange Option	2.15	Call			68.06710	86.951	17.16	0.1127	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,434.06710	2,266.951	17.16	0.8873	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			62.17270	79.606	17.27	0.1042	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,528.17270	2,359.606	17.27	0.8958	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			74.53650	95.075	17.05	0.1220	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,340.53650	2,175.075	17.05	0.8780	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			708.50560	792.812	14.66	0.5168	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			913.50560	811.812	14.66	0.4832	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			670.34530	751.419	14.75	0.4973	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			975.34530	870.419	14.75	0.5027	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			748.58250	838.186	14.60	0.5366	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			853.58250	757.186	14.60	0.4634	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			849.32450	769.507	14.53	0.4048	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,052.14680	1,152.784	14.58	0.5790	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			902.14680	818.784	14.58	0.4210	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,006.63570	1,103.742	14.62	0.5628	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			956.63570	869.742	14.62	0.4372	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,099.32450	1,203.507	14.53	0.5952	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 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	18/09/2017	Foreign Exchange Future			2.00540		1.99250			0.0000	1,203,240.00	600	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.04630		2.03290			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>1,203,240.00</b>	<b>600</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			720.97410	804.395	13.95	0.6425	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			395.97410	350.395	13.95	0.3575	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			668.63620	748.039	14.05	0.6142	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			443.63620	394.039	14.05	0.3858	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			776.38070	863.772	13.85	0.6707	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			351.38070	309.772	13.85	0.3293	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			760.54500	695.152	14.36	0.4292	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			983.91950	1,058.803	14.19	0.6099	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			654.91950	595.803	14.19	0.3901	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			935.71120	1,007.446	14.28	0.5903	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			706.71120	644.447	14.28	0.4097	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			889.54500	958.152	14.36	0.5708	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>1,203,240.00</b>	<b>600</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.70580		1.68840			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.73380		1.71630			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.76030		1.74270			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	18/09/2017	Foreign Exchange Option	1.95	Call			53.48060	69.930	19.68	0.0934	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,669.48060	2,511.930	19.68	0.9066	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			48.90500	64.528	19.84	0.0868	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,764.90500	2,606.528	19.84	0.9132	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			58.50570	75.828	19.53	0.1006	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,574.50570	2,417.828	19.53	0.8994	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			564.48910	627.889	16.18	0.4505	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,101.48910	989.889	16.18	0.5495	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			535.00760	595.429	16.33	0.4320	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,172.00760	1,057.429	16.33	0.5680	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			595.68520	662.185	16.03	0.4695	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,032.68520	924.185	16.03	0.5305	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			863.59910	777.645	15.34	0.4218	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			949.36700	1,035.768	15.45	0.5611	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			922.36700	832.768	15.45	0.4389	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			909.88100	992.701	15.57	0.5441	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			982.88100	889.701	15.57	0.4559	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			990.59910	1,080.645	15.34	0.5782	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	18/09/2017	Foreign Exchange Future			0.12600		0.12500			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12550		0.12440			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12530		0.12420			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12400		0.12380			0.0000	0.00	0	1,145
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
NOK/R	On	18/09/2017	Foreign Exchange Future			1.55570		1.55740			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.58160		1.58330			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.60700		1.60900			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.59660		9.50630			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.72170		9.63090			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.84290		9.75280			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	18/09/2017	Foreign Exchange Option	10.58	Call			39.33700	48.935	16.68	0.1278	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,113.03700	1,032.335	16.68	0.8722	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			38.65250	48.050	16.70	0.1258	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,122.35250	1,041.450	16.70	0.8742	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			40.03540	49.837	16.66	0.1299	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,103.73540	1,023.237	16.66	0.8701	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			353.70090	384.174	15.40	0.4921	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			522.80090	462.474	15.40	0.5079	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			352.24040	382.621	15.51	0.4888	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			531.34040	470.921	15.51	0.5112	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			350.80760	381.101	15.62	0.4854	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			539.90760	479.401	15.62	0.5146	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			788.36910	900.945	20.70	0.6245	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			485.56910	508.045	20.70	0.3755	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			777.36310	889.852	20.53	0.6227	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			484.56310	506.952	20.53	0.3773	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			799.38250	912.039	20.87	0.6263	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			486.58250	509.139	20.87	0.3737	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 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 18/09/2017 Foreign Exchange Future			1.28520		1.27430			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.29980		1.28600			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.31690		1.29850			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 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			957.00000	848.000		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			1,057.00000	948.000		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			857.00000	748.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			140.00000	2.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			240.00000	102.000		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			340.00000	202.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			0.00000	69.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			115.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Put			215.00000	31.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			0.00000	169.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Put			15.00000	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 18/09/2017 Foreign Exchange Future			1.26600		1.27900			0.0000	0.00	0	4,226
QUANTO £ On 18/12/2017 Foreign Exchange Future			1.26960		1.28250			0.0000	0.00	0	0
QUANTO £ On 19/03/2018 Foreign Exchange Future			1.27350		1.28630			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>4,226</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>4,226</b>
QUANTO € On 18/09/2017 Foreign Exchange Future			1.11860		1.12240			0.0000	0.00	0	2
QUANTO € On 18/12/2017 Foreign Exchange Future			1.12420		1.12800			0.0000	0.00	0	0
QUANTO € On 19/03/2018 Foreign Exchange Future			1.13020		1.13410			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>2</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	18/09/2017	Foreign Exchange Future			22,758.99000		22,583.41000			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	18/09/2017	Foreign Exchange Future			9.56390		9.50180			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	18/09/2017	Foreign Exchange Option	9.63	Call			207.96990	236.284	14.10	0.4747	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			336.16990	302.384	14.10	0.5253	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			204.42400	232.365	14.13	0.4690	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			342.62400	308.465	14.13	0.5310	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			200.93460	228.501	14.16	0.4632	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			349.13460	314.601	14.16	0.5368	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	18/09/2017	Foreign Exchange Future			3.65580		3.64370			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.58740		3.57810			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	18/09/2017	Foreign Exchange Option	3.55	Call			153.85700	162.690	14.17	0.6746	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			60.15700	56.891	14.17	0.3254	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			147.42590	156.082	14.14	0.6603	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			63.72590	60.282	14.14	0.3397	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			160.43350	169.441	14.20	0.6886	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			56.73350	53.641	14.20	0.3114	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			206.11150	211.899	14.40	0.5850	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			148.01150	144.499	14.40	0.4150	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			200.81260	206.489	14.40	0.5761	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			152.71260	149.089	14.40	0.4239	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			211.50210	217.400	14.41	0.5939	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			143.40210	140.000	14.41	0.4061	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	18/09/2017	Foreign Exchange Future			1.39450		1.38390			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.37340		1.36300			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.35280		1.34280			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									2 072 344 973.10	154,402	1,251,059
Total Options									41 262 679.13	147,194	1,454,413
Grand Total:									2,113,607,652.23	301,596	2,705,472