



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

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/07/2017 Foreign Exchange Future			13.00960		12.99150			0.0000	0.00	0	8,297
\$ / R On 04/08/2017 Foreign Exchange Future			13.01390		12.99360			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.02890		13.00850			0.0000	0.00	0	70
\$ / R On 16/08/2017 Foreign Exchange Future			13.03960		13.01920			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.04170		13.02130			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.06730		13.04690			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.06950		13.04900			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.07160		13.05110			0.0000	0.00	0	3,635
\$ / R On 18/09/2017 Foreign Exchange Future			13.10970		13.08920			0.0000	612,603,171.30	46,729	804,614
\$ / R On 27/09/2017 Foreign Exchange Future			13.12870		13.10820			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.13090		13.11030			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.13300		13.11240			0.0000	0.00	0	1,930
\$ / R On 23/10/2017 Foreign Exchange Future			13.18300		13.16210			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.19130		13.17040			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.22630		13.20520			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.25710		13.23580			0.0000	0.00	0	915
\$ / R On 15/12/2017 Foreign Exchange Future			13.29190		13.27040			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.29810		13.27650			0.0000	7,247,464.50	545	118,304
\$ / R On 22/12/2017 Foreign Exchange Future			13.30630		13.28470			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.31650		13.29490			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.32890		13.30710			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	09/01/2018	Foreign Exchange Future			13.34320		13.32140			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.38830		13.36620			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.39040		13.36820			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.41410		13.39170			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.41810		13.39570			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.48140		13.45850			0.0000	134,814.00	10	61,106
\$ / R	On	25/04/2018	Foreign Exchange Future			13.55460		13.53120			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.58580		13.56220			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.59360		13.56980			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.65950		13.63510			0.0000	0.00	0	100,881
\$ / R	On	13/08/2018	Foreign Exchange Future			13.76910		13.74420			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.84040		13.81560			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.95650		13.93190			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.01960		13.99520			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.14380		14.11970			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.21100		14.18700			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.39030		14.36660			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.24370		15.21420			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.35370		15.32330			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.46850		15.43710			0.0000	0.00	0	184,000
Total \$ / R Future												619,985,449.80	47,284	1,378,736
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			729.48340	711.121	24.11	0.9923	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			0.98340	0.721	24.11	0.0077	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			326.32570	306.307	14.86	0.8524	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			19.92570	20.207	14.86	0.1476	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Call			68.66340	70.167	13.60	0.3168	0.00	0	20,000
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			749.90010	728.281	15.94	0.9563	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			8.40010	7.181	15.94	0.0437	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Put			260.16340	241.267	13.60	0.6832	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			220.52380	204.519	13.54	0.5728	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			119.72380	124.119	13.54	0.4272	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			394.14200	374.765	14.62	0.7471	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			65.44200	66.465	14.62	0.2529	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			534.09470	515.499	15.27	0.7574	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			80.99470	82.799	15.27	0.2426	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,794.11160	3,773.929	31.15	0.9966	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			1.01160	1.229	31.15	0.0034	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			216.54480	202.557	13.54	0.4773	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			215.54480	222.057	13.54	0.5227	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			179.68280	167.244	13.51	0.4169	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			260.78280	268.844	13.51	0.5831	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			546.46850	528.630	15.43	0.6734	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			155.66850	158.330	15.43	0.3266	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			680.73740	661.712	15.99	0.7386	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			69.43390	69.540	17.03	0.1611	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			190.30390	179.794	13.89	0.3692	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			379.50390	389.494	13.89	0.6308	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			613.58210	629.006	13.37	0.8132	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			74.38210	69.306	13.37	0.1868	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			814.45640	794.649	16.49	0.7896	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			163.01390	165.922	15.33	0.3395	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			870.20030	888.166	13.62	0.9107	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			31.00030	28.467	13.62	0.0893	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			349.77920	334.767	14.51	0.5390	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			238.97920	244.467	14.51	0.4610	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			980.23390	959.840	17.03	0.8389	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			26.89620	24.623	13.72	0.0786	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,207.91900	1,187.090	17.75	0.8871	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			47.11900	46.790	17.75	0.1129	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			861.08580	878.997	13.60	0.9084	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			31.88580	29.297	13.60	0.0916	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			523.81390	506.222	15.33	0.6605	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			205.19790	209.544	14.84	0.4093	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			306.45220	292.326	14.28	0.5007	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			265.65220	272.026	14.28	0.4993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			575.92380	590.652	13.44	0.7901	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			86.72380	80.952	13.44	0.2099	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			916.09620	934.323	13.72	0.9214	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			95.14930	95.880	16.46	0.2133	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			927.09190	906.854	16.86	0.8246	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			76.29190	76.554	16.86	0.1754	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,413.27240	3,392.777	24.13	0.9934	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			2.47240	2.477	24.13	0.0066	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			415.99790	399.844	14.84	0.5907	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			20.50040	20.178	18.61	0.0533	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			123.66380	125.258	15.92	0.2684	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			664.46380	645.558	15.92	0.7316	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			111.12480	112.317	16.15	0.2445	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			721.92480	702.617	16.15	0.7555	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			805.94930	786.180	16.46	0.7867	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			63.33070	58.909	13.30	0.1650	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,489.12160	1,468.220	18.38	0.9289	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			28.32160	27.920	18.38	0.0711	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,282.50640	1,261.595	17.98	0.8993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			41.70640	41.295	17.98	0.1007	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,651.30040	1,630.478	18.61	0.9467	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			14.92230	13.486	14.12	0.0459	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,441.91760	1,420.994	18.31	0.9227	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			31.11760	30.694	18.31	0.0773	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,922.74010	1,902.033	18.99	0.9673	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			11.94010	11.733	18.99	0.0327	0.00	0	10,600

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	Call			652.53070	668.609	13.30	0.8350	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			50.88120	50.615	17.61	0.1212	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			261.68150	267.925	14.31	0.4937	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			312.48150	298.225	14.31	0.5063	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			439.15080	450.787	13.74	0.6869	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			149.95080	141.087	13.74	0.3131	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,104.12230	1,123.186	14.12	0.9541	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			21.71070	21.374	18.57	0.0561	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			561.75800	543.758	15.49	0.6817	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			150.95800	153.458	15.49	0.3183	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,913.53940	2,893.017	21.51	0.9921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			2.73940	2.716	21.51	0.0079	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,161.68120	1,140.915	17.61	0.8788	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			486.83120	469.681	15.17	0.6383	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,913.16410	3,892.691	26.74	0.9942	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			2.36410	2.391	26.74	0.0058	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			32.91860	32.483	18.27	0.0812	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,413.71860	1,392.783	18.27	0.9188	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,622.51070	1,601.674	18.57	0.9439	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			2.39300	2.412	25.70	0.0061	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			325.78480	334.138	14.03	0.5734	66,827.52	200	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			236.58480	224.438	14.03	0.4266	0.00	0	21,600
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,911.19980	4,890.702	27.00	0.9989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.39980	0.402	27.00	0.0011	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			176.03120	179.381	15.17	0.3617	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,273.14480	1,252.242	17.95	0.8979	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,943.16120	3,922.689	26.90	0.9942	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			2.36120	2.389	26.90	0.0058	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			49.33910	49.046	17.66	0.1178	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,180.13910	1,159.346	17.66	0.8822	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,713.19300	3,692.712	25.70	0.9939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			772.16630	752.561	16.34	0.7746	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,910.80000	986,890.300	27.00	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	27.00	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,313.31050	3,292.810	23.61	0.9932	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			2.51050	2.510	23.61	0.0068	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			42.34480	41.942	17.95	0.1021	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,282.11890	4,261.633	27.00	0.9966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			102.98380	103.922	16.31	0.2286	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			763.78380	744.222	16.31	0.7714	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			471.19210	483.634	13.66	0.7140	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			131.99210	123.934	13.66	0.2860	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			101.36630	102.261	16.34	0.2254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1.29480	1.308	27.00	0.0033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,292.09480	4,271.608	27.00	0.9967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1.27120	1.284	27.00	0.0033	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	17.39	Put		4,302.07120	4,281.585	27.00	0.9967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1.31890	1.333	27.00	0.0034	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		170.70470	173.874	15.23	0.3527	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		81.25080	81.631	16.75	0.1855	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		621.26990	636.829	13.35	0.8177	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		72.06990	67.129	13.35	0.1823	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		346.56510	355.569	13.97	0.5964	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		217.36510	205.869	13.97	0.4036	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		501.50470	484.174	15.23	0.6473	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		119.93740	121.412	15.99	0.2614	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		257.76330	263.878	14.34	0.4882	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		318.56330	304.178	14.34	0.5118	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,670.52980	1,649.716	18.64	0.9485	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		19.72980	19.416	18.64	0.0515	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		892.05080	871.931	16.75	0.8145	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		93.65640	94.349	16.49	0.2104	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		221.47790	226.377	14.67	0.4347	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		382.27790	366.677	14.67	0.5653	0.00	0	25,100
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		572.99550	555.395	15.56	0.6579	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		181.19550	184.095	15.56	0.3421	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,024.79970	4,004.150	25.70	0.9934	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		2.99970	2.850	25.70	0.0066	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		355.30200	340.538	14.58	0.5128	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		285.60200	291.438	14.58	0.4872	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		268.28810	256.896	14.31	0.4305	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		360.68810	369.896	14.31	0.5695	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,710.38180	1,686.922	18.59	0.8919	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		62.48180	59.922	18.59	0.1081	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,281.78530	4,261.231	21.69	0.9943	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		2.18530	2.531	21.69	0.0057	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,075.63520	1,052.621	17.05	0.7703	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		146.03520	143.921	17.05	0.2297	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		513.47240	522.474	14.28	0.6282	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		263.07240	251.174	14.28	0.3718	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		604.68970	584.946	15.52	0.6025	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		275.08970	276.246	15.52	0.3975	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		983.01950	959.570	16.74	0.7133	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		208.21950	205.870	16.74	0.2867	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		636.29340	616.046	15.66	0.5613	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		372.09340	373.146	15.66	0.4387	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,511.52250	4,486.322	19.97	0.9929	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		7.32250	3.422	19.97	0.0071	0.00	0	60
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		671.71330	651.129	15.81	0.5527	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		412.11330	413.029	15.81	0.4473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		29.93590	23.893	22.28	0.0343	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,063.43590	4,035.793	22.28	0.9657	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	17.29	Call			30.52500	24.299	22.26	0.0348	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,044.02500	4,016.199	22.26	0.9652	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			441.86980	425.623	15.03	0.4340	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			568.36980	573.723	15.03	0.5660	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			591.88860	597.827	14.95	0.5821	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			415.38860	399.727	14.95	0.4179	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			30.22910	24.138	22.28	0.0346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,053.72910	4,026.038	22.28	0.9654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			554.65570	559.668	15.08	0.5563	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			458.15570	441.568	15.08	0.4437	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			541.23690	545.912	15.13	0.5468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			474.73690	457.812	15.13	0.4532	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			862.42860	839.986	16.36	0.6219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			338.92860	338.086	16.36	0.3781	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,016.85420	1,032.723	13.95	0.8007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			140.35420	134.623	13.95	0.1993	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			465.00480	467.071	15.50	0.4880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			588.50480	568.971	15.50	0.5120	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			497.30100	479.930	15.20	0.4659	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			523.80100	528.030	15.20	0.5341	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			842.92020	854.399	14.19	0.7281	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			216.42020	206.298	14.19	0.2719	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,958.29180	1,932.270	18.94	0.8457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			124.79180	120.370	18.94	0.1543	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,316.89610	2,290.840	19.59	0.8827	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			93.39610	88.940	19.59	0.1173	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,163.28980	1,181.352	13.78	0.8492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			96.78980	93.252	13.78	0.1508	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,567.22520	1,587.639	14.04	0.9268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			40.72520	39.539	14.04	0.0732	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			311.00930	309.554	16.60	0.3516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			944.50930	921.454	16.60	0.6484	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			944.40960	958.944	14.05	0.7727	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			167.90960	160.844	14.05	0.2273	884,643.65	5,500	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			582.37930	588.082	14.98	0.5756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			425.87930	409.982	14.98	0.4244	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			366.65680	366.438	16.14	0.4036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			790.15680	768.338	16.14	0.5964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,020.00070	2,992.980	20.75	0.9298	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			56.50070	51.080	20.75	0.0702	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,859.19610	1,833.239	18.76	0.8333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			135.69610	131.339	18.76	0.1667	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			653.01960	632.650	15.71	0.5414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			429.51960	430.750	15.71	0.4586	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,337.37190	1,357.265	13.58	0.8945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			60.87190	59.165	13.58	0.1055	0.00	0	16,141

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	13.23	Call			532.45650	536.904	15.17	0.5404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			485.95650	468.804	15.17	0.4596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,967.34880	1,941.322	18.95	0.8468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			123.84880	119.422	18.95	0.1532	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			252.76360	249.845	17.17	0.2934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,156.26360	1,131.744	17.17	0.7066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,956.07040	3,927.705	22.13	0.9631	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			32.57040	25.806	22.13	0.0369	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			641.47350	648.608	14.78	0.6146	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			364.97350	350.508	14.78	0.3854	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,797.63520	4,772.584	22.28	0.9832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			14.13520	10.684	22.28	0.0168	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			270.70330	268.228	16.98	0.3117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,084.20330	1,060.128	16.98	0.6883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,926.58800	3,898.232	22.09	0.9624	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			33.08800	26.332	22.09	0.0376	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			194.83230	190.612	17.92	0.2315	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,448.33230	1,422.512	17.92	0.7685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,583.53960	3,555.415	21.58	0.9527	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			40.03960	33.516	21.58	0.0473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			258.58810	255.813	17.11	0.2993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,132.08810	1,107.713	17.11	0.7007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			483.84100	486.351	15.39	0.5031	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			557.34100	538.251	15.39	0.4969	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			290.08010	288.102	16.79	0.3311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,013.58010	990.002	16.79	0.6689	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,887.29520	3,858.954	22.03	0.9614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			33.79520	27.054	22.03	0.0386	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			65.83570	61.258	20.40	0.0831	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,789.33570	2,763.158	20.40	0.9169	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			472.44970	474.693	15.46	0.4940	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			575.94970	556.593	15.46	0.5060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			199.14330	195.009	17.86	0.2363	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,422.64330	1,396.909	17.86	0.7637	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,320.29430	3,292.547	21.20	0.9433	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			46.79430	40.647	21.20	0.0567	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,995.39800	3,967.023	22.19	0.9641	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			31.89800	25.123	22.19	0.0359	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,752.11130	4,727.206	22.53	0.9798	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			16.81130	13.506	22.53	0.0202	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			656.79070	636.619	15.75	0.5377	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			441.49070	442.919	15.75	0.4623	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			753.20840	731.886	16.01	0.5717	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			408.10840	408.386	16.01	0.4283	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			617.67760	598.122	15.56	0.5090	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			494.77760	497.022	15.56	0.4910	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	09/01/2018	Foreign Exchange Option	14.76	Put		1,641.09560	1,614.984	18.23	0.7770	0.00	0	0	
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		202.49560	198.183	18.23	0.2230	0.00	0	1,000	
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,744.52570	1,718.192	18.42	0.7935	0.00	0	0	
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		185.92570	181.392	18.42	0.2065	0.00	0	1,000	
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		608.99770	613.869	15.15	0.5623	0.00	0	0	
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		487.59770	470.669	15.15	0.4377	0.00	0	2,000	
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		560.93450	542.642	15.38	0.4542	0.00	0	7,904	
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		627.13450	630.942	15.38	0.5458	0.00	0	0	
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		479.33990	462.735	15.14	0.4125	0.00	0	2,723	
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		697.53990	703.135	15.14	0.5875	0.00	0	0	
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,302.86810	2,275.072	19.26	0.8410	0.00	0	0	
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		151.06810	145.472	19.26	0.1590	0.00	0	2,723	
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,182.49820	1,157.849	17.07	0.6508	0.00	0	0	
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		374.19820	371.949	17.07	0.3492	0.00	0	0	
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,167.72300	1,143.262	17.04	0.6452	0.00	0	0	
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		383.42300	381.362	17.04	0.3548	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		219.78550	215.858	19.07	0.2012	0.00	0	40,000	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		775.54630	780.919	15.44	0.5800	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		567.04630	549.519	15.44	0.4200	0.00	0	5,600	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		861.47270	868.536	15.15	0.6241	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		472.97270	457.136	15.15	0.3759	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		453.18590	452.307	17.00	0.3809	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		241.81220	233.278	14.49	0.2390	0.00	0	36,000	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,483.81520	2,456.534	19.41	0.8221	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		192.31520	187.934	19.41	0.1779	0.00	0	15,000	
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,756.16680	1,731.015	18.29	0.7306	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		304.66680	302.415	18.29	0.2694	0.00	0	8,395	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,261.28550	2,234.458	19.07	0.7988	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		272.28860	269.359	18.56	0.2441	0.00	0	2,500	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		718.67970	722.900	15.65	0.5489	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		640.17970	621.500	15.65	0.4511	0.00	0	2,500	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		594.67220	576.697	15.52	0.4321	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		753.17220	758.097	15.52	0.5679	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,200.31220	1,214.678	14.49	0.7610	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		897.23850	904.981	15.04	0.6414	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		438.73850	423.581	15.04	0.3586	0.00	0	73,187	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,226.09420	2,199.350	19.02	0.7948	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		224.59420	220.750	19.02	0.2052	0.00	0	3,867	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,923.78860	1,897.959	18.56	0.7559	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,139.10580	4,107.714	22.39	0.9139	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		96.96250	88.815	22.41	0.0858	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,148.46250	4,117.415	22.41	0.9142	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,129.40130	4,098.015	22.38	0.9136	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,857.26820	2,829.330	19.95	0.8542	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		155.76820	150.730	19.95	0.1458	0.00	0	225,000	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		528.28760	528.956	16.54	0.4325	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	13.91	Put		979.78760	957.556	16.54	0.5675	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		97.60580	89.114	22.39	0.0861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		1,174.68590	1,150.907	17.00	0.6191	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,577.28010	1,597.534	14.25	0.8594	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		118.78010	116.134	14.25	0.1406	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,710.32910	2,682.713	19.74	0.8425	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		168.82910	164.113	19.74	0.1575	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		97.90130	89.415	22.38	0.0864	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,515.94250	2,488.910	19.32	0.7999	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		237.14250	233.510	19.32	0.2001	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,823.35260	1,797.804	18.28	0.7138	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		354.55260	352.404	18.28	0.2862	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,347.24750	1,323.535	17.30	0.6189	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		509.44750	509.335	17.30	0.3811	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,272.74000	1,249.404	17.13	0.6006	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		542.54000	543.004	17.13	0.3994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,993.34290	2,965.728	19.81	0.8100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		248.44290	245.228	19.81	0.1900	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,902.96300	1,877.572	18.27	0.6911	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		428.06300	427.072	18.27	0.3089	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		833.41750	838.017	16.13	0.5341	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		838.31750	818.517	16.13	0.4659	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,100.85040	1,110.010	15.27	0.6513	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		515.75040	500.510	15.27	0.3487	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,435.65380	1,449.305	14.79	0.7597	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		300.55380	289.805	14.79	0.2403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,658.00410	2,689.658	13.65	0.9596	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		22.90410	30.158	13.65	0.0404	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,127.07930	1,136.661	15.20	0.6616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		491.97930	477.162	15.20	0.3384	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		810.14050	814.383	16.22	0.5228	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		875.04050	854.883	16.22	0.4772	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,148.48820	1,158.407	15.14	0.6698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		473.38820	458.907	15.14	0.3302	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,927.21450	1,901.742	18.31	0.6947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		422.31450	421.242	18.31	0.3053	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		167.41880	160.613	21.93	0.1248	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,242.31880	4,211.113	21.93	0.8752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		168.27950	161.513	21.90	0.1255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,223.17950	4,192.013	21.90	0.8745	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		2,224.78080	2,198.448	18.75	0.7344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		359.88080	357.948	18.75	0.2656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		167.84810	161.062	21.92	0.1252	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,232.74810	4,201.562	21.92	0.8748	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,517.49850	1,493.554	17.51	0.5970	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		641.69850	642.654	17.51	0.4030	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,740.55670	2,713.852	19.48	0.7373	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			416.15670	414.252	19.48	0.2627	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,442.22890	1,454.218	15.35	0.7037	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			476.62890	463.818	15.35	0.2963	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,837.50950	2,871.503	12.71	0.9609	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			21.90950	31.103	12.71	0.0391	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			659.41720	660.572	17.91	0.3925	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,693.81720	1,670.172	17.91	0.6075	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,377.65240	1,389.078	15.44	0.6848	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			522.05240	508.678	15.44	0.3152	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,918.08470	1,893.682	18.30	0.6412	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			593.68470	594.082	18.30	0.3588	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			657.00500	658.131	17.92	0.3913	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,701.40500	1,677.730	17.92	0.6087	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			654.59820	655.700	17.93	0.3901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,708.99820	1,685.300	17.93	0.6099	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,703.30760	1,681.025	17.98	0.5808	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			775.20760	777.526	17.98	0.4192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			782.35560	784.554	18.27	0.4082	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,867.15560	1,844.954	18.27	0.5918	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			779.89490	782.071	18.29	0.4071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,874.69490	1,852.471	18.29	0.5929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			784.82630	787.047	18.26	0.4093	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,859.62630	1,837.447	18.26	0.5907	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,877.89000	1,856.698	18.29	0.5690	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			897.59000	900.498	18.29	0.4310	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			904.36920	907.278	18.51	0.4213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,037.36920	2,016.278	18.51	0.5787	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			901.87530	904.764	18.53	0.4203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,044.87530	2,023.764	18.53	0.5797	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			906.87220	909.801	18.50	0.4223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,029.87220	2,008.801	18.50	0.5777	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,375.90830	1,381.609	17.48	0.5500	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,379.30830	1,361.309	17.48	0.4500	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,372.17830	1,378.037	17.49	0.5489	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,385.57830	1,367.737	17.49	0.4511	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,379.64250	1,385.194	17.47	0.5511	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,373.04250	1,354.894	17.47	0.4489	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,927.89310	1,942.824	18.55	0.5694	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,873.69310	1,859.124	18.55	0.4306	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,924.25020	1,939.096	18.56	0.5686	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,880.05020	1,865.396	18.56	0.4314	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,920.62630	1,935.366	18.57	0.5678	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,886.42630	1,871.666	18.57	0.4322	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,003.18600	1,988.137	18.73	0.4368	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,956.48600	1,971.837	18.73	0.5632	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	14/09/2020	Foreign Exchange Option	15.35	Call			2,077.69300	2,093.975	18.78	0.5751	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,990.59300	1,975.475	18.78	0.4249	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,073.97720	2,090.235	18.78	0.5743	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,996.87720	1,981.735	18.78	0.4257	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,081.40630	2,097.724	18.77	0.5758	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,984.30630	1,969.224	18.77	0.4242	0.00	0	0
Total \$ / R Option												951,471.17	5,700	2,278,076
Total \$ / R												620,936,920.97	52,984	3,656,812
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.10970		13.08920			0.0000	196,645.50	15	409
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.29810		13.27650			0.0000	66,490.50	5	96
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.48140		13.45850			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.65950		13.63510			0.0000	0.00	0	182
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.84040		14.36660			0.0000	0.00	0	0
Total \$ / R MAXI Future												263,136.00	20	691
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			891.12900	875.417	19.20	0.0250	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			206,971.12900	204,905.417	19.20	0.9750	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			873.86180	858.460	19.21	0.0246	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			207,953.86180	205,888.460	19.21	0.9754	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			908.73170	892.734	19.18	0.0255	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			205,988.73170	203,922.734	19.18	0.9745	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			35,250.07270	35,196.295	16.25	0.3906	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			82,600.07270	80,386.295	16.25	0.6094	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			34,973.98890	34,913.981	16.27	0.3881	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			83,323.98890	81,103.981	16.27	0.6119	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			35,528.47940	35,481.000	16.23	0.3932	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			81,878.47940	79,671.000	16.23	0.6068	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			58,954.08620	59,122.048	16.22	0.4720	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			85,104.08620	82,982.048	16.22	0.5280	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			58,613.81840	58,775.409	16.24	0.4699	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			85,763.81840	83,635.409	16.24	0.5301	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			59,296.88040	59,470.827	16.20	0.4742	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			84,446.88040	82,330.827	16.20	0.5258	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			72,701.50080	73,004.442	16.55	0.4811	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			102,191.50080	100,054.442	16.55	0.5189	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			72,361.71120	72,659.453	16.56	0.4793	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			102,851.71120	100,709.453	16.56	0.5207	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			73,043.02770	73,351.198	16.54	0.4828	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			101,533.02770	99,401.198	16.54	0.5172	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			137,400.33400	109,562.491	17.46	0.4852	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			137,740.33400	162,522.491	17.46	0.5148	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			137,040.54570	109,256.695	17.47	0.4841	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			138,380.54570	163,216.695	17.47	0.5159	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			137,762.11040	109,870.142	17.45	0.4863	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	14/06/2019	Foreign Exchange Option		14.36	Put			137,102.11040	161,830.142	17.45	0.5137	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												263,136.00	20	691
£ / R	On	31/07/2017	Foreign Exchange Future			17.06360		16.99770			0.0000	0.00	0	25
£ / R	On	18/09/2017	Foreign Exchange Future			17.22190		17.15110			0.0000	162,247,519.90	9,421	72,450
£ / R	On	18/12/2017	Foreign Exchange Future			17.52110		17.44720			0.0000	0.00	0	9,497
£ / R	On	19/03/2018	Foreign Exchange Future			17.81460		17.73810			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			18.10250		18.02490			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.39580		18.31870			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			19.30360		19.22640			0.0000	0.00	0	0
Total £ / R Future												162,247,519.90	9,421	87,079
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put			11.59210	4.359	17.11	0.0405	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call			399.29210	457.959	17.11	0.9595	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			193.79040	167.172	14.54	0.2782	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			644.89040	689.072	14.54	0.7218	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			829.22560	769.440	15.87	0.6989	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			180.32560	191.340	15.87	0.3011	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,423.23190	1,355.258	17.07	0.8597	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			981.56480	918.775	16.22	0.7524	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			74.33190	77.158	17.07	0.1403	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			140.90730	148.780	16.24	0.2450	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			989.80730	926.880	16.24	0.7550	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			139.13720	146.908	16.26	0.2424	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			998.03720	935.008	16.26	0.7576	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			142.66480	150.675	16.22	0.2476	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2.19370	2.163	20.70	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,694.99370	7,621.063	20.70	0.9968	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2.17200	2.141	20.70	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,704.97200	7,631.041	20.70	0.9968	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.15050	2.119	20.70	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,714.95050	7,641.019	20.70	0.9968	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,195.22930	1,229.926	16.13	0.6283	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			677.12930	635.326	16.13	0.3717	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,189.93720	1,224.451	16.13	0.6266	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			681.83720	639.851	16.13	0.3734	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,200.53420	1,235.419	16.12	0.6301	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			672.43420	630.819	16.12	0.3699	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,206.10590	1,232.689	16.67	0.5597	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,081.20590	1,030.189	16.67	0.4403	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,201.62190	1,228.082	16.68	0.5583	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,086.72190	1,035.582	16.68	0.4417	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,210.60420	1,237.317	16.67	0.5611	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,075.70420	1,024.817	16.67	0.4389	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,356.73960	1,383.318	16.80	0.5533	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,288.03960	1,237.518	16.80	0.4467	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,352.42090	1,378.901	16.80	0.5521	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,293.72090	1,243.101	16.80	0.4479	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,361.07050	1,387.755	16.79	0.5545	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,282.37050	1,231.955	16.79	0.4455	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,036.64920	2,074.028	16.58	0.6064	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,440.24920	1,400.428	16.58	0.3936	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,032.02910	2,069.311	16.59	0.6055	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,445.62910	1,405.711	16.59	0.3945	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,041.27930	2,078.745	16.58	0.6073	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,434.87930	1,395.145	16.58	0.3927	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												162,247,519.90	9,421	88,479
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11842		0.11751			0.0000	0.00	0	5,958
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12067		0.11971			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12292		0.12196			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13371		0.13268			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,073
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.21460	0.192	24.50	0.0007	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,249.61460	4,158.192	24.50	0.9993	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.01720	0.014	24.50	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,249.41720	5,158.014	24.50	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			2.12710	2.071	24.50	0.0060	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,251.52710	3,160.071	24.50	0.9940	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,103.18120	1,170.109	15.59	0.8408	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			132.08120	103.009	15.59	0.1592	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			534.99400	565.588	17.69	0.5421	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			563.89400	498.488	17.69	0.4579	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			248.54880	256.216	19.61	0.2928	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,277.44880	1,189.116	19.61	0.7072	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			823.20260	855.364	18.05	0.5943	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			627.50260	563.464	18.05	0.4057	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			475.36140	488.769	19.66	0.3908	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,279.66140	1,196.869	19.66	0.6092	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,390.76500	1,454.672	16.16	0.8220	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			195.06500	162.772	16.16	0.1780	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,525.17400	1,557.481	18.97	0.5941	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,257.17400	1,186.581	18.97	0.4059	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,183.15520	1,208.412	20.14	0.4886	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,915.15520	1,837.512	20.14	0.5114	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,917.83880	1,963.990	16.64	0.7218	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			649.83880	593.090	16.64	0.2782	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
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,073
€ / R	On	31/07/2017	Foreign Exchange Future			15.28390		15.16390			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.37300		15.24930			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.44000		15.31480			0.0000	81,121,760.00	5,254	109,694
€ / R	On	27/09/2017	Foreign Exchange Future			15.47010		15.34420			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.56870		15.44310			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.67260		15.54600			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.74020		15.61060			0.0000	4,202,633.40	267	27,291
€ / R	On	27/12/2017	Foreign Exchange Future			15.77080		15.63980			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			16.04030		15.90580			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.33780		16.20290			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.65360		17.51390			0.0000	0.00	0	0
Total € / R Future												85,324,393.40	5,521	151,295
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			1.88710	0.246	15.27	0.0038	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			435.78710	554.146	15.27	0.9962	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			212.93770	152.555	12.44	0.3791	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			252.23770	315.555	12.44	0.6209	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			3.07200	2.923	24.26	0.0065	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,148.27200	4,022.923	24.26	0.9935	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			3.07060	2.922	24.31	0.0065	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,158.27060	4,032.922	24.31	0.9935	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			3.06920	2.921	24.35	0.0065	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,168.26920	4,042.921	24.35	0.9935	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			330.33770	267.286	13.60	0.4149	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			364.53770	427.386	13.60	0.5851	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			431.84140	363.899	14.07	0.4318	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			454.94140	512.599	14.07	0.5682	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			506.36410	438.322	14.28	0.4336	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			542.36410	600.922	14.28	0.5664	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,537.43230	2,415.365	18.12	0.8750	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,804.16860	5,675.933	20.38	0.9906	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			97.33490	104.791	18.13	0.1241	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,546.73490	2,424.591	18.13	0.8759	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			96.64300	104.020	18.15	0.1233	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,556.04300	2,433.820	18.15	0.8767	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			98.03230	105.565	18.12	0.1250	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			325.19370	356.451	15.68	0.3583	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,546.20730	1,666.858	13.28	0.9098	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			65.60730	56.658	13.28	0.0902	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,213.30100	1,111.573	15.91	0.6707	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			293.90100	321.773	15.91	0.3293	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.76860	6.133	20.38	0.0094	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	14.00	Call			1,663.06060	1,789.094	13.61	0.9219	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			52.46060	48.894	13.61	0.0781	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,104.59370	1,006.251	15.68	0.6417	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			581.62490	510.954	14.44	0.4405	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			601.42490	661.754	14.44	0.5595	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,341.65010	1,439.291	13.92	0.7726	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			285.85010	248.991	13.92	0.2274	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,207.84000	1,299.413	14.01	0.7338	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			352.04000	309.113	14.01	0.2662	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,334.74730	1,432.092	13.92	0.7707	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			288.94730	251.792	13.92	0.2293	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,175.79850	1,265.814	14.03	0.7237	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			369.99850	325.514	14.03	0.2763	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,327.86660	1,424.918	13.93	0.7688	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			292.06660	254.618	13.93	0.2312	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			573.47310	514.563	14.47	0.3267	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,277.15150	1,354.455	14.46	0.6768	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			564.25150	506.655	14.46	0.3232	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,271.75220	1,348.399	14.46	0.6751	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			568.85220	510.599	14.46	0.3249	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,266.37310	1,342.363	14.47	0.6733	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,841.39970	1,906.026	15.78	0.6237	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,207.49970	1,132.426	15.78	0.3763	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,850.14400	1,915.111	15.76	0.6259	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,196.24400	1,121.511	15.76	0.3741	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,845.77050	1,910.562	15.77	0.6248	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,201.87050	1,126.962	15.77	0.3752	0.00	0	0
Total € / R Option												0.00	0	61,158
Total € / R												85,324,393.40	5,521	212,453
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.48360		10.43660			0.0000	314,508.00	30	25,045
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.62180		10.57360			0.0000	0.00	0	4,499
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.75710		10.70770			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.88760		10.83670			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.41650		11.36470			0.0000	0.00	0	0
Total AU\$ / R Future												314,508.00	30	31,044
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			4.04540	4.283	18.31	0.0168	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,737.44540	1,690.683	18.31	0.9832	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			3.96160	4.200	18.34	0.0165	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,747.36160	1,700.600	18.34	0.9835	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			3.87970	4.119	18.38	0.0162	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,757.27970	1,710.519	18.38	0.9838	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			81.63880	82.508	16.53	0.1514	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,388.03880	1,340.708	16.53	0.8486	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	11.86	Call			83.58780	84.553	16.49	0.1547	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,369.98780	1,322.753	16.49	0.8453	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			82.60650	83.524	16.51	0.1530	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,379.00650	1,331.724	16.51	0.8470	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			177.71020	163.145	13.36	0.2309	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			878.15500	912.823	13.35	0.7663	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			180.45500	165.723	13.35	0.2337	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			892.69300	927.696	13.36	0.7719	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			174.99300	160.596	13.36	0.2281	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			885.41020	920.245	13.36	0.7691	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			722.20230	748.556	13.24	0.6378	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			385.50230	360.957	13.24	0.3622	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			716.84280	743.029	13.25	0.6349	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			390.14280	365.429	13.25	0.3651	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			727.59310	754.111	13.23	0.6408	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			380.89310	356.511	13.23	0.3592	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			674.28590	649.448	13.59	0.3886	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,028.56780	1,055.762	13.58	0.6151	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			663.86780	639.262	13.58	0.3849	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,023.76650	1,050.845	13.58	0.6132	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			669.06650	644.345	13.58	0.3868	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,018.98590	1,045.948	13.59	0.6114	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												314,508.00	30	31,044
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.56140		10.47190			0.0000	0.00	0	620
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.72130		10.63050			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.87480		10.78290			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,870
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			28.88060	34.826	14.83	0.1222	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			846.98060	763.426	14.83	0.8778	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			28.17480	33.926	14.85	0.1194	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			856.27480	772.526	14.85	0.8806	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			29.60420	35.749	14.80	0.1250	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			837.70420	754.349	14.80	0.8750	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			397.56230	443.187	13.00	0.5988	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			307.06230	261.887	13.00	0.4012	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			392.75460	437.880	13.01	0.5942	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			312.25460	266.580	13.01	0.4058	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			402.41690	448.544	12.99	0.6034	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			301.91690	257.244	12.99	0.3966	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			880.95320	948.430	12.92	0.7866	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			168.05320	143.630	12.92	0.2134	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			873.73820	940.905	12.92	0.7838	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
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			170.83820	146.105	12.92	0.2162	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			888.19760	955.989	12.92	0.7894	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			165.29760	141.189	12.92	0.2106	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,870
CHF / R	On	18/09/2017	Foreign Exchange Future			13.57430		13.63020			0.0000	22,397,595.00	1,650	2,508
CHF / R	On	18/12/2017	Foreign Exchange Future			13.85260		13.90700			0.0000	22,856,790.00	1,650	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.13250		14.18470			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.38790		15.45200			0.0000	0.00	0	0
Total CHF / R Future												45,254,385.00	3,300	3,658
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			14.33480	11.850	17.86	0.0337	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,774.13480	1,827.550	17.86	0.9663	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			14.17700	11.737	17.90	0.0333	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,783.97700	1,837.437	17.90	0.9667	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			14.49560	11.966	17.81	0.0341	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,764.29560	1,817.666	17.81	0.9659	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			458.09720	436.279	14.95	0.4645	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			581.09720	613.679	14.95	0.5355	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			454.38020	432.643	14.97	0.4615	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			587.38020	620.043	14.97	0.5385	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			461.84750	439.945	14.93	0.4674	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			574.84750	607.345	14.93	0.5326	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			699.59090	670.407	15.04	0.5199	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			664.89090	687.907	15.04	0.4801	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			695.27870	666.385	15.06	0.5176	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			670.57870	693.885	15.06	0.4824	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			703.92680	674.524	15.03	0.5222	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			659.22680	682.024	15.03	0.4778	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			973.60670	991.142	15.68	0.3792	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,694.86110	1,647.930	15.66	0.6233	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			962.86110	980.030	15.66	0.3767	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,690.22680	1,643.479	15.67	0.6220	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			968.22680	985.579	15.67	0.3780	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,685.60670	1,639.042	15.68	0.6208	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												45,254,385.00	3,300	3,658
CNH / R	On	18/09/2017	Foreign Exchange Future			1.94140		1.93710			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95980		1.95550			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.97680		1.97250			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97830		1.97510			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
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			27.37630	26.563	17.04	0.0518	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,256.37630	2,212.563	17.04	0.9482	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			34.99220	34.063	16.71	0.0652	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,063.99220	2,020.063	16.71	0.9348	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			30.80420	29.816	16.85	0.0578	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,159.80420	2,115.816	16.85	0.9422	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			795.32600	808.908	14.49	0.5625	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			640.32600	610.908	14.49	0.4375	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			748.27130	760.215	14.55	0.5401	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			693.27130	662.215	14.55	0.4599	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			705.52640	716.175	14.66	0.5179	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			750.52640	718.175	14.66	0.4821	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			783.02060	754.234	14.82	0.4138	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,211.41130	1,228.242	14.73	0.6202	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			686.41130	660.242	14.73	0.3798	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,158.82520	1,174.342	14.78	0.6032	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			733.82520	706.342	14.78	0.3968	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,108.02060	1,122.234	14.82	0.5862	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,738.68400	1,749.014	16.27	0.5429	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,787.68400	1,766.014	16.27	0.4571	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,698.70240	1,708.625	16.31	0.5340	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,847.70240	1,825.625	16.31	0.4660	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,779.56880	1,790.333	16.23	0.5518	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,728.56880	1,707.333	16.23	0.4482	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	18/09/2017	Foreign Exchange Future			2.07690		2.06010			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.11790		2.10040			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.38060		2.36070			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,116.13210	1,238.658	13.76	0.8732	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			115.13210	69.658	13.76	0.1268	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,032.05340	1,154.347	13.80	0.8510	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			131.05340	85.347	13.80	0.1490	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,202.02780	1,325.293	13.71	0.8932	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			101.02780	56.293	13.71	0.1068	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			393.41810	333.080	14.61	0.2685	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,236.25870	1,346.322	14.69	0.7125	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			432.25870	367.322	14.69	0.2875	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,360.76110	1,479.942	14.54	0.7501	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
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			356.76110	300.942	14.54	0.2499	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,297.41810	1,412.080	14.61	0.7315	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,241.49190	3,373.799	16.31	0.7148	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,134.49190	1,067.799	16.31	0.2852	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,183.78410	3,314.972	16.34	0.7075	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,176.78410	1,108.972	16.34	0.2925	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,300.08400	3,435.545	16.29	0.7220	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,093.08400	1,029.545	16.29	0.2780	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68070		1.67850			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70850		1.70650			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73500		1.73270			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86070		1.85830			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			12.14670	12.142	19.31	0.0267	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,627.14670	2,605.142	19.31	0.9733	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			10.70590	10.741	19.50	0.0237	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,725.70590	2,703.741	19.50	0.9763	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			9.44720	9.515	19.69	0.0211	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,824.44720	2,802.515	19.69	0.9789	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			437.34110	434.819	16.12	0.3821	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,072.34110	1,049.819	16.12	0.6179	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			410.43770	407.448	16.27	0.3626	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,145.43770	1,122.448	16.27	0.6374	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			466.06580	464.052	15.97	0.4024	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,001.06580	979.052	15.97	0.5976	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			859.11750	838.920	15.62	0.4659	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			845.52370	847.547	15.73	0.5160	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			918.52370	897.547	15.73	0.4840	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			806.73240	808.009	15.84	0.4982	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			979.73240	958.009	15.84	0.5018	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			886.11750	888.920	15.62	0.5341	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,146.18180	2,156.146	16.22	0.6411	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,163.18180	1,149.146	16.22	0.3589	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,100.51150	2,110.070	16.32	0.6313	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,217.51150	1,203.070	16.32	0.3687	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,193.03360	2,203.407	16.13	0.6510	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,110.03360	1,096.407	16.13	0.3490	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												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
KES / R	On	18/09/2017	Foreign Exchange Future			0.12510		0.12500			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12480		0.12470			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12450		0.12400			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12360		0.12350			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11580		0.12020			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	18/09/2017	Foreign Exchange Future			1.65680		1.64920			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.68360		1.67570			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.70990		1.70170			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.84610		1.83830			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.83630		9.80570			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.96150		9.92990			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.08300		10.05070			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.67040		10.63980			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			816.20430	787.002	16.04	0.8828	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			33.54340	35.077	15.99	0.1226	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			797.84340	768.777	15.99	0.8774	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			32.71360	34.178	16.02	0.1199	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			807.01360	777.878	16.02	0.8801	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			31.90430	33.302	16.04	0.1172	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			431.14150	503.129	16.93	0.5821	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			301.24150	341.629	16.93	0.4179	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			425.36150	493.772	16.76	0.5787	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			305.46150	342.272	16.76	0.4213	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			419.62140	484.436	16.60	0.5752	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			309.72140	342.936	16.60	0.4248	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,013.16490	1,015.066	20.87	0.6814	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			412.46490	382.066	20.87	0.3186	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,011.23130	1,013.012	21.01	0.6784	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			420.53130	390.012	21.01	0.3216	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,015.14750	1,017.176	20.73	0.6844	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			404.44750	374.176	20.73	0.3156	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,582.11060	1,610.570	21.36	0.6537	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			862.31060	860.170	21.36	0.3463	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,575.28640	1,603.726	21.34	0.6525	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			865.48640	863.326	21.34	0.3475	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,588.93940	1,617.424	21.39	0.6550	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			859.13940	857.024	21.39	0.3450	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28830		1.28800			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30170		1.29950			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31480		1.31090			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33670		1.33810			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			820.00000	817.000		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			920.00000	917.000		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			720.00000	717.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	17.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			5.00000	0.000		0.0000	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			105.00000	83.000		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			205.00000	183.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			109.00000	148.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			9.00000	48.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	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			91.00000	52.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			181.00000	167.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			81.00000	67.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			281.00000	267.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.31370		1.31030			0.0000	0.00	0	9,929
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31760		1.31410			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32140		1.31800			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	9,929
Total QUANTO £ / \$												0.00	0	9,929

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.17780		1.17000			0.0000	3,062,280.00	2,600	9,761
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18360		1.17580			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18980		1.18180			0.0000	0.00	0	0
Total QUANTO € / \$ Future												3,062,280.00	2,600	9,761
Total QUANTO € / \$												3,062,280.00	2,600	9,761
RAIN	On	18/09/2017	Foreign Exchange Future			23,111.70000		22,991.69000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.66590		9.62740			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.71260		10.66920			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			182.20290	196.914	12.64	0.5319	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			194.80290	171.014	12.64	0.4681	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			177.97850	191.973	12.65	0.5233	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			200.57850	176.073	12.65	0.4767	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			186.51010	201.943	12.63	0.5406	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			189.11010	166.043	12.63	0.4594	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,193.22730	1,220.332	14.42	0.6726	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			524.02730	507.732	14.42	0.3274	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,187.56030	1,214.559	14.42	0.6707	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			528.36030	511.959	14.42	0.3293	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,198.92010	1,226.121	14.41	0.6744	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			519.72010	503.521	14.41	0.3256	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.66720		3.64950			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.58260		3.56700			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.40720		3.41460			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			129.86340	142.073	12.52	0.7615	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			30.36340	24.873	12.52	0.2385	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			122.65190	134.494	12.47	0.7434	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			33.15190	27.294	12.47	0.2566	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			137.26100	149.826	12.56	0.7788	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			27.76100	22.626	12.56	0.2212	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			184.53090	192.693	14.06	0.5843	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			137.53090	130.093	14.06	0.4157	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
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			179.11020	187.202	14.05	0.5745	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			142.11020	134.601	14.05	0.4255	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			190.04960	198.285	14.08	0.5941	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			133.04960	125.685	14.08	0.4059	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			234.79840	229.959	14.96	0.4775	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			340.19840	342.759	14.96	0.5225	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			231.00640	226.201	14.97	0.4721	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			346.40640	349.001	14.97	0.5279	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			227.26710	222.493	14.98	0.4667	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			352.66710	355.293	14.98	0.5333	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.44260		1.44180			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.41900		1.41850			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.39410		1.39320			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20100		1.20070			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												916,451,672.10	68,176	1,682,673
Total Options												951,471.17	5,700	2,340,634
Grand Total:												917,403,143.27	73,876	4,023,307