



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/09/2017 Foreign Exchange Future			13.16630		13.16630			0.0000	2,490,115,986.40	189,128	501,675
\$ / R On 22/09/2017 Foreign Exchange Future			13.16830		13.17470			0.0000	0.00	0	0
\$ / R On 26/09/2017 Foreign Exchange Future			13.17660		13.18300			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.17870		13.18500			0.0000	0.00	0	1,239
\$ / R On 28/09/2017 Foreign Exchange Future			13.18070		13.18710			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.18270		13.18910			0.0000	0.00	0	1,801
\$ / R On 06/10/2017 Foreign Exchange Future			13.19700		13.20360			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.21120		13.21800			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.23150		13.23860			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.23970		13.24680			0.0000	0.00	0	913
\$ / R On 06/11/2017 Foreign Exchange Future			13.26000		13.27200			0.0000	2,652,000.00	200	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.26610		13.27350			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.27420		13.28170			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.30470		13.31210			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.30880		13.31620			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.33920		13.34650			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.34530		13.35260			0.0000	2,593,432,184.90	194,333	755,816
\$ / R On 22/12/2017 Foreign Exchange Future			13.35340		13.36070			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.36350		13.37090			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.37550		13.38300			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.38960		13.39720			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	31/01/2018	Foreign Exchange Future			13.43390		13.44180			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.43590		13.44380			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.46010		13.46810			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.46410		13.47220			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.52850		13.53690			0.0000	245,082,306.00	18,116	118,210
\$ / R	On	25/04/2018	Foreign Exchange Future			13.60150		13.61030			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.63300		13.64200			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.64090		13.65000			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.70800		13.71730			0.0000	85,510,504.00	6,238	104,476
\$ / R	On	02/07/2018	Foreign Exchange Future			13.73510		13.74460			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.77010		13.77980			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.81670		13.82660			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.88470		13.89490			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.99950		14.01040			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.06200		14.07320			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.18500		14.19680			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.25150		14.26370			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.42890		14.44200			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.25840		15.28170			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.36750		15.39230			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.48140		15.50780			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>5,416,792,981.30</b>	<b>408,015</b>	<b>1,763,918</b>
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Put			10.49390	7.654	16.28	0.0756	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Call			326.79390	323.954	16.28	0.9244	0.00	0	350
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			0.03630	0.030	37.19	0.0002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			1,933.73630	1,933.730	37.19	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			627.53310	626.902	19.02	0.9930	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			1.23310	0.602	19.02	0.0070	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			228.29700	224.215	15.30	0.8398	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			21.99700	17.915	15.30	0.1602	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.07	Put			44.53570	39.581	14.33	0.3097	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.07	Call			140.83570	135.881	14.33	0.6903	0.00	0	30,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			88.18630	83.299	13.62	0.5374	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			71.88630	66.999	13.62	0.4626	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,573.76540	1,573.738	31.60	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			0.06540	0.038	31.60	0.0003	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			29.30460	26.818	16.35	0.2116	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			213.00460	210.518	16.35	0.7884	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			51.32010	47.471	14.99	0.3460	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			135.02010	131.171	14.99	0.6540	0.00	0	25,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			327.86100	326.718	18.12	0.8910	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			14.16100	13.018	18.12	0.1090	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			273.47280	271.792	17.30	0.8519	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			19.77280	18.092	17.30	0.1481	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			14.73600	11.330	15.83	0.1073	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		281.03600	277.630	15.83	0.8927	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		617.62090	616.954	18.93	0.9924	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		1.32090	0.654	18.93	0.0076	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		735.29340	735.157	23.19	0.9868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		1.59340	1.457	23.19	0.0132	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		916.51380	916.426	23.11	0.9986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		0.21380	0.126	23.11	0.0014	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		101.22560	96.755	14.31	0.5648	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		67.52560	63.054	14.31	0.4352	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		489.39640	489.122	20.44	0.9531	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		5.69640	5.421	20.44	0.0469	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,083.99340	1,083.873	25.68	0.9983	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		0.29340	0.173	25.68	0.0017	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		906.52620	906.431	22.97	0.9986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		0.22620	0.131	22.97	0.0014	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		646.26420	646.247	22.55	0.9778	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		2.56420	2.547	22.55	0.0222	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		63.98870	59.011	13.80	0.4214	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		100.28870	95.311	13.80	0.5786	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		568.16490	567.292	18.49	0.9887	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		1.86490	0.992	18.49	0.0113	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		834.65660	834.485	23.90	0.9927	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		0.95660	0.785	23.90	0.0073	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		774.99610	774.837	23.48	0.9896	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		1.29610	1.137	23.48	0.0104	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,333.88410	3,333.876	66.91	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.18410	0.176	66.91	0.0007	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		300.42380	299.030	17.71	0.8730	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		16.72380	15.330	17.71	0.1270	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		6.31920	5.981	20.16	0.0516	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		470.01920	469.681	20.16	0.9484	0.00	0	143,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		4.41480	4.267	21.12	0.0370	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		538.11480	537.967	21.12	0.9630	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		966.46170	966.401	23.86	0.9989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		0.16170	0.101	23.86	0.0011	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,383.79830	1,383.747	28.66	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		0.09830	0.047	28.66	0.0005	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,163.90690	1,163.808	26.25	0.9989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		0.20690	0.108	26.25	0.0011	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		172.52220	169.366	15.67	0.7283	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		38.82220	35.666	15.67	0.2717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,333.81090	1,333.750	27.88	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		0.11090	0.050	27.88	0.0005	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,833.74190	1,833.731	35.64	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		0.04190	0.031	35.64	0.0003	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		636.40580	636.410	22.48	0.9765	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	13.80	Call			2.70580	2.710	22.48	0.0235	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			94.14290	89.203	13.71	0.5582	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			67.84290	62.903	13.71	0.4418	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			373.74680	371.432	16.72	0.9475	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			7.44680	5.132	16.72	0.0525	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,553.76810	1,553.739	31.29	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			0.06810	0.039	31.29	0.0004	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			346.38410	345.389	18.39	0.9015	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			12.68410	11.689	18.39	0.0985	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,833.74250	2,833.750	53.44	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.04250	0.050	53.44	0.0003	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			667.23740	666.732	19.37	0.9949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			0.93740	0.432	19.37	0.0051	0.00	0	91,184
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,834.19240	3,834.121	80.37	0.9986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			0.49240	0.421	80.37	0.0014	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			0.11950	0.052	27.41	0.0005	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,303.81950	1,303.752	27.41	0.9995	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,166.35560	1,166.345	26.85	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			0.05560	0.045	26.85	0.0005	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			194.87360	190.390	14.95	0.7939	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			28.57360	24.089	14.95	0.2061	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,833.76700	4,833.753	83.07	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.06700	0.053	83.07	0.0002	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,034.06750	1,033.933	25.33	0.9977	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			0.36750	0.233	25.33	0.0023	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,864.21740	3,864.140	81.18	0.9986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			0.51740	0.440	81.18	0.0014	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			0.33560	0.206	25.47	0.0020	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,054.03560	1,053.906	25.47	0.9980	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,523.77230	1,523.740	30.83	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			0.07230	0.040	30.83	0.0004	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,833.70000	986,833.700	83.07	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	83.07	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,233.84430	3,233.842	64.21	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			0.14430	0.142	64.21	0.0006	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			22.11910	20.227	17.03	0.1640	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			255.81910	253.927	17.03	0.8360	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			3.44470	3.387	21.80	0.0294	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			587.14470	587.087	21.80	0.9706	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			421.57240	419.721	17.16	0.9639	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			5.27240	3.421	17.16	0.0361	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,634.04560	3,634.006	74.99	0.9989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			0.34560	0.306	74.99	0.0011	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			0.30940	0.256	83.07	0.0008	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,204.00940	4,203.956	83.07	0.9992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			3.28060	3.237	21.94	0.0281	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	13.76	Put			596.98060	596.937	21.94	0.9719	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			0.21600	0.114	26.18	0.0011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,153.91600	1,153.814	26.18	0.9989	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.30220	0.250	83.07	0.0008	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,214.00220	4,213.950	83.07	0.9992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.29520	0.244	83.07	0.0008	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,223.99520	4,223.944	83.07	0.9992	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Call			678.02650	671.456	17.89	0.9761	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Put			3.32650	3.156	17.89	0.0239	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Call			0.00000	221.468	15.38	0.7178	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Put			0.00000	53.168	15.38	0.2822	1,063,356.00	20,000	20,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Put			14.18470	14.198	16.64	0.0929	283,968.00	20,000	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Call			438.88470	432.498	16.64	0.9071	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put			227.23250	229.470	14.56	0.6647	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call			80.23250	76.070	14.56	0.3353	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			361.73460	364.629	15.27	0.7944	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			46.73460	43.329	15.27	0.2056	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,945.18380	3,951.511	43.16	0.9993	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			0.18380	0.211	43.16	0.0007	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			144.01360	143.885	14.01	0.4938	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			151.11360	144.585	14.01	0.5062	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			82.04230	81.459	14.05	0.3263	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			251.14230	244.159	14.05	0.6737	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			542.49890	535.426	12.58	0.9048	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			18.89890	18.426	12.58	0.0952	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			307.96800	310.238	14.73	0.6569	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			111.56800	107.239	14.73	0.3431	0.00	0	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			243.76960	244.364	13.98	0.5446	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			181.76960	175.564	13.98	0.4554	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,583.65440	1,590.228	18.93	0.9633	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			12.25440	11.728	18.93	0.0367	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			821.57060	826.610	16.71	0.8428	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			60.17060	58.110	16.71	0.1572	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			913.18960	918.942	17.16	0.8508	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			59.98960	58.642	17.16	0.1492	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			442.64560	434.656	13.51	0.7089	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			115.84560	114.955	13.51	0.2911	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			422.04520	425.072	15.06	0.6372	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			168.84520	164.772	15.06	0.3628	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,204.19400	4,211.276	28.31	0.9974	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.99400	0.976	28.31	0.0026	0.00	0	60
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			0.00000	292.539	14.26	0.4947	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			0.00000	282.539	14.26	0.5053	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			350.15230	354.183	14.66	0.5375	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			263.65230	260.283	14.66	0.4625	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			815.05440	822.175	16.61	0.7690	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			116.75440	116.375	16.61	0.2310	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,428.83430	4,436.384	22.45	0.9973	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.93430	1.084	22.45	0.0027	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			471.14750	478.179	15.37	0.5692	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			283.24750	282.879	15.37	0.4308	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			687.53950	683.101	13.89	0.7594	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			121.33950	124.301	13.89	0.2406	1,243,007.00	10,000	157,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			494.74700	502.453	15.53	0.5775	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			280.94700	281.253	15.53	0.4225	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			516.58000	526.260	15.76	0.5556	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			333.08000	335.460	15.76	0.4444	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,192.34050	1,187.580	13.72	0.9060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			39.74050	42.280	13.72	0.0940	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			3.52090	3.601	20.66	0.0080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,950.92090	3,958.301	20.66	0.9920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			3.45680	3.534	20.66	0.0079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,960.85680	3,968.234	20.66	0.9921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			749.89600	747.696	14.23	0.7469	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			147.29600	152.396	14.23	0.2531	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			3.58620	3.669	20.67	0.0081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,940.98620	3,948.369	20.67	0.9919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			566.74640	576.311	15.95	0.5760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			319.34640	321.611	15.95	0.4240	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			329.32580	337.344	15.03	0.4281	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			481.92580	482.644	15.03	0.5719	0.00	0	4,020
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			743.00520	740.871	14.25	0.7432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			150.40520	155.571	14.25	0.2568	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,228.06590	1,223.139	13.69	0.9141	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			35.46590	37.839	13.69	0.0859	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			96.14110	98.408	18.93	0.1531	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,543.54110	1,553.108	18.93	0.8469	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			117.24990	119.699	18.48	0.1825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,364.64990	1,374.399	18.48	0.8175	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,189.93300	1,199.856	17.99	0.7832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			142.53300	145.156	17.99	0.2168	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			354.84080	363.141	15.12	0.4477	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			457.44080	458.441	15.12	0.5523	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			708.01350	717.939	16.47	0.6393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			260.61350	263.238	16.47	0.3607	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,391.31050	1,401.030	18.55	0.8222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			113.91050	116.330	18.55	0.1778	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,195.42730	2,204.356	20.33	0.9179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			48.02730	49.656	20.33	0.0821	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			304.84560	312.571	14.94	0.4084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			507.44560	507.871	14.94	0.5916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			534.01390	534.133	14.85	0.6113	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			281.41390	288.833	14.85	0.3887	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			233.16780	235.913	16.76	0.3293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			790.56780	800.613	16.76	0.6707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			492.00870	492.610	14.99	0.5797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			319.40870	327.310	14.99	0.4203	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			476.94650	477.722	15.05	0.5679	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			334.34650	342.422	15.05	0.4321	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			288.46810	290.935	16.21	0.3913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			635.86810	645.635	16.21	0.6087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,019.95140	1,016.068	13.89	0.8582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			67.35140	70.768	13.89	0.1418	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			391.23400	392.936	15.43	0.4950	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			438.63400	447.636	15.43	0.5050	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			500.91360	510.225	15.69	0.5414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			353.51360	355.525	15.69	0.4586	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			821.92130	819.161	14.10	0.7822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			119.32130	123.861	14.10	0.2178	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,827.69810	1,836.981	19.55	0.8840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			70.29810	72.281	19.55	0.1160	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,837.00210	1,846.274	19.57	0.8851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			69.60210	71.574	19.57	0.1149	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,183.46780	1,178.750	13.73	0.9039	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			40.86780	43.450	13.73	0.0961	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,617.51890	1,611.321	14.49	0.9607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			14.91890	16.021	14.49	0.0393	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			590.33790	589.821	14.67	0.6508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			237.73790	244.521	14.67	0.3492	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			938.19420	934.765	13.97	0.8298	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			85.59420	89.465	13.97	0.1702	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			523.26000	523.503	14.89	0.6034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			290.66000	298.203	14.89	0.3966	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,821.86010	3,829.278	20.73	0.9901	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			4.46010	4.578	20.73	0.0099	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,908.45590	2,916.601	21.21	0.9608	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			21.05590	21.901	21.21	0.0392	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,725.88580	1,735.272	19.33	0.8720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			78.48580	80.572	19.33	0.1280	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			182.94320	185.721	17.37	0.2688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			980.34320	990.421	17.37	0.7312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,374.44450	1,368.902	13.56	0.9419	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			21.84450	23.602	13.56	0.0581	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			467.11160	467.999	15.08	0.5601	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			344.51160	352.699	15.08	0.4399	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,782.19200	3,789.623	20.75	0.9894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			4.79200	4.923	20.75	0.0106	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			177.49550	180.260	17.44	0.2620	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	14.18	Put			1,004.89550	1,014.960	17.44	0.7380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,851.62500	3,859.033	20.71	0.9906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			4.22500	4.333	20.71	0.0094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			129.20400	131.745	18.23	0.1989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,276.60400	1,286.445	18.23	0.8011	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,708.34020	4,715.667	20.64	0.9976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.94020	0.967	20.64	0.0024	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			194.37710	197.177	17.22	0.2829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			931.77710	941.877	17.22	0.7171	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,891.32920	3,898.725	20.69	0.9912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			3.92920	4.025	20.69	0.0088	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			125.48080	127.995	18.31	0.1938	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,302.88080	1,312.695	18.31	0.8062	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,475.62980	3,483.208	20.91	0.9828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			8.22980	8.508	20.91	0.0172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,210.29340	3,218.079	21.05	0.9744	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			12.89340	13.379	21.05	0.0256	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			411.50690	413.032	15.29	0.5138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			408.90690	417.732	15.29	0.4862	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			212.97250	215.788	17.00	0.3054	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			860.37250	870.488	17.00	0.6946	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			30.22640	31.462	21.33	0.0534	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,677.62640	2,686.162	21.33	0.9466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			399.22850	400.859	15.37	0.5024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			426.62850	435.559	15.37	0.4976	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			509.81600	518.569	15.83	0.5364	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			370.51600	371.969	15.83	0.4636	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,660.45170	4,667.995	20.75	0.9967	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			1.15170	1.395	20.75	0.0033	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			607.74680	616.473	16.19	0.5769	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			338.64680	339.973	16.19	0.4231	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			481.22810	489.152	15.72	0.5016	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			434.22810	434.652	15.72	0.4984	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,614.69390	1,623.366	19.10	0.8217	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			131.89390	132.966	19.10	0.1783	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			565.10020	563.476	15.41	0.5820	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			367.90020	373.876	15.41	0.4180	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,509.35020	1,518.020	18.88	0.8046	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			146.55020	147.620	18.88	0.1954	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			609.24850	606.038	15.83	0.5693	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			437.44850	442.138	15.83	0.4307	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			618.86980	615.592	15.79	0.5754	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			427.06980	431.692	15.79	0.4246	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			453.25380	458.048	15.88	0.4399	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			595.05380	591.948	15.88	0.5601	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			549.80820	547.036	16.05	0.5299	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	31/01/2018	Foreign Exchange Option	13.40	Put			508.00820	513.136	16.05	0.4701	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,187.48710	2,195.449	20.19	0.8622	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			111.28710	111.349	20.19	0.1378	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			378.79170	382.979	15.64	0.3934	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			672.59170	668.879	15.64	0.6066	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,062.86400	1,069.174	17.75	0.6591	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			330.96400	329.274	17.75	0.3409	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,049.24910	1,055.429	17.72	0.6527	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			341.44910	339.529	17.72	0.3473	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			90.16820	91.397	15.07	0.1214	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,602.41200	2,609.608	20.67	0.8562	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			272.78710	270.485	19.11	0.2596	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,813.38330	1,819.734	19.40	0.7671	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			240.28330	238.234	19.40	0.2329	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			769.43840	763.659	16.12	0.5942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			482.53840	485.159	16.12	0.4058	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			862.62680	856.491	15.84	0.6411	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			745.17090	739.490	16.20	0.5813	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			901.37990	895.112	15.73	0.6595	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			364.47990	366.612	15.73	0.3405	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,374.85590	2,381.858	20.31	0.8355	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			161.75590	160.358	20.31	0.1645	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,645.88710	1,651.985	19.11	0.7404	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,116.20290	2,122.939	19.90	0.8075	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			193.10290	191.439	19.90	0.1925	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			707.76550	702.240	16.33	0.5608	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			550.86550	553.740	16.33	0.4392	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			508.27090	510.990	16.20	0.4187	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,046.01890	4,053.588	23.71	0.9250	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			73.41910	72.585	23.67	0.0756	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,026.51910	4,034.085	23.67	0.9244	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			218.66670	216.793	19.61	0.2147	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			938.88990	943.338	17.41	0.5846	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			475.78990	471.838	17.41	0.4154	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			73.16900	72.336	23.69	0.0753	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,036.26900	4,043.836	23.69	0.9247	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			72.91890	72.088	23.71	0.0750	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			126.83280	125.739	20.90	0.1321	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,302.06840	1,295.373	15.16	0.8048	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			165.16840	166.873	15.16	0.1952	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,720.70940	1,726.925	19.24	0.7528	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			257.60940	255.425	19.24	0.2472	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,941.76670	1,948.293	19.61	0.7853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			876.92210	881.129	17.24	0.5653	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			424.53630	421.040	17.73	0.3789	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,067.63630	1,072.540	17.73	0.6211	0.00	0	41,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			617.94780	621.061	16.51	0.4694	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			654.84780	649.561	16.51	0.5306	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,749.93280	2,757.239	20.90	0.8679	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			139.31200	138.108	20.67	0.1438	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,151.49830	2,158.273	19.95	0.8116	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			188.39830	186.773	19.95	0.1884	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			698.68260	693.199	16.36	0.5557	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			561.78260	564.699	16.36	0.4443	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			503.82210	499.629	17.24	0.4347	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			395.72680	397.992	15.84	0.3589	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,227.91540	1,221.269	15.23	0.7827	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			191.01540	192.768	15.23	0.2173	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,627.06820	1,619.897	15.07	0.8786	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,719.95940	1,726.237	19.10	0.7194	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			330.25940	327.737	19.10	0.2806	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,412.12570	2,419.094	20.21	0.8089	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			212.42570	210.594	20.21	0.1911	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,249.10320	1,254.233	18.01	0.6190	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			491.10320	487.233	18.01	0.3810	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,176.49190	1,181.401	17.82	0.5994	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			526.49190	522.301	17.82	0.4006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,846.92600	1,838.455	14.84	0.8630	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			129.62600	130.455	14.84	0.1370	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,170.77670	1,163.950	15.76	0.6834	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			413.47670	415.950	15.76	0.3166	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,829.52330	1,836.300	19.07	0.6967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			406.82330	404.300	19.07	0.3033	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			152.41940	151.059	23.05	0.1210	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,125.11940	4,133.059	23.05	0.8790	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,125.65690	2,132.714	19.53	0.7379	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			342.95690	340.714	19.53	0.2621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			811.18850	806.013	16.85	0.5308	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			793.88850	798.013	16.85	0.4692	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			152.00970	150.652	23.06	0.1207	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,134.70970	4,142.652	23.06	0.8793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			151.60440	150.247	23.08	0.1203	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,144.30440	4,152.247	23.08	0.8797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,893.17380	2,900.743	20.66	0.8158	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			230.47380	228.743	20.66	0.1842	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,805.42750	1,812.179	19.03	0.6930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			412.72750	410.179	19.03	0.3070	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			835.71760	830.407	16.76	0.5426	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			758.41760	762.407	16.76	0.4574	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,119.10990	1,112.465	15.87	0.6646	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			451.80990	454.465	15.87	0.3354	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,471.91410	1,464.307	15.41	0.7746	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			254.61410	256.307	15.41	0.2254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,734.77420	2,725.477	13.54	0.9729	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			17.47420	17.477	13.54	0.0271	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,146.87420	1,140.117	15.80	0.6752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			429.57420	432.117	15.80	0.3248	0.00	0	760
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			974.60530	979.323	17.26	0.5150	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			739.20530	734.423	17.26	0.4850	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			870.37070	874.864	17.01	0.4743	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			850.17070	844.964	17.01	0.5257	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,428.29190	1,434.046	18.12	0.5948	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			634.89190	630.747	18.12	0.4052	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,471.36830	1,462.644	15.84	0.7145	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			426.46830	427.944	15.84	0.2855	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,913.61640	2,903.074	12.41	0.9733	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			18.71640	18.374	12.41	0.0267	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,824.12950	1,830.024	18.78	0.6424	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			579.02950	574.724	18.78	0.3576	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,702.12050	1,692.500	15.57	0.7735	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			307.22050	307.800	15.57	0.2265	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,641.47430	2,648.029	19.98	0.7421	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			396.37430	392.729	19.98	0.2579	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,497.16530	2,503.638	19.78	0.7274	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			422.06530	418.338	19.78	0.2726	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,556.34180	2,562.850	19.87	0.7336	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			411.24180	407.550	19.87	0.2664	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,403.85860	1,395.451	15.92	0.6954	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			468.95860	470.751	15.92	0.3046	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			646.96090	642.264	18.37	0.3928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,602.06090	1,607.564	18.37	0.6072	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,600.27690	1,591.014	15.68	0.7486	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			355.37690	356.314	15.68	0.2514	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,627.00900	1,617.646	15.65	0.7553	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			342.10900	342.946	15.65	0.2447	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			644.46480	639.780	18.39	0.3915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,609.56480	1,615.080	18.39	0.6085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			641.97510	637.308	18.40	0.3902	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,617.07510	1,622.608	18.40	0.6098	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,621.75650	1,627.555	18.49	0.5790	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			772.15650	767.054	18.49	0.4210	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			779.49130	774.572	18.82	0.4089	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,796.29130	1,802.572	18.82	0.5911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			784.58560	779.637	18.79	0.4112	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,781.38560	1,787.637	18.79	0.5888	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			782.03630	777.099	18.80	0.4100	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,788.83630	1,795.100	18.80	0.5900	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,807.93620	1,814.078	18.83	0.5663	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			904.73620	899.078	18.83	0.4337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			911.02580	905.513	19.08	0.4229	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,977.32580	1,984.013	19.08	0.5771	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			916.18830	910.638	19.06	0.4249	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,962.48830	1,969.138	19.06	0.5751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			913.60240	908.071	19.07	0.4239	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,969.90240	1,976.571	19.07	0.5761	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,398.03030	1,389.832	18.01	0.5530	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,336.03030	1,340.932	18.01	0.4470	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,405.36930	1,397.159	17.99	0.5553	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,323.36930	1,328.259	17.99	0.4447	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,401.68990	1,393.485	18.00	0.5542	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,329.68990	1,334.585	18.00	0.4458	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,963.31580	1,950.474	19.03	0.5699	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,851.61580	1,862.074	19.03	0.4301	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,959.55050	1,946.727	19.04	0.5691	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,857.85050	1,868.327	19.04	0.4309	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,967.09980	1,954.229	19.02	0.5707	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,845.39980	1,855.829	19.02	0.4293	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,974.89490	1,987.279	19.20	0.4356	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,997.19490	1,984.779	19.20	0.5644	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,114.25870	2,099.962	19.21	0.5754	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,966.45870	1,978.562	19.21	0.4246	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,121.80220	2,107.455	19.20	0.5769	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,954.00220	1,966.055	19.20	0.4231	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,118.02110	2,103.705	19.21	0.5761	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,960.22110	1,972.305	19.21	0.4239	0.00	0	0
<b>Total \$ / R Option</b>												<b>2,590,331.00</b>	<b>50,000</b>	<b>3,221,291</b>
<b>Total \$ / R</b>												<b>5,419,383,312.30</b>	<b>458,015</b>	<b>4,985,209</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.16630		13.16630			0.0000	92,164.10	7	245
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.34530		13.35260			0.0000	66,726.50	5	568
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.52850		13.53690			0.0000	0.00	0	7
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.70800		13.71730			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.42890		14.44200			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>158,890.60</b>	<b>12</b>	<b>992</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			3.40180	2.893	37.96	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			198,373.40180	198,372.893	37.96	0.9998	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			3.35840	2.881	38.12	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			199,373.35840	199,372.881	38.12	0.9998	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			3.44610	2.906	37.81	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			197,373.44610	197,372.906	37.81	0.9998	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			27,418.00610	27,672.909	16.34	0.3758	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			67,158.00610	68,142.909	16.34	0.6242	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			27,140.98480	27,397.701	16.37	0.3727	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			67,880.98480	68,867.701	16.37	0.6273	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			27,697.66330	27,951.227	16.32	0.3788	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			66,437.66330	67,421.227	16.32	0.6212	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			56,871.99950	56,401.050	16.90	0.4776	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			75,181.99950	75,551.050	16.90	0.5224	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			56,510.00740	56,042.008	16.92	0.4753	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			75,820.00740	76,192.008	16.92	0.5247	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			57,236.32400	56,762.420	16.88	0.4799	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			74,546.32400	74,912.420	16.88	0.5201	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			72,375.82790	71,911.127	17.20	0.4871	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			93,645.82790	94,111.127	17.20	0.5129	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			72,018.83870	71,556.204	17.22	0.4853	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			94,288.83870	94,756.204	17.22	0.5147	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			72,735.15810	72,267.433	17.19	0.4890	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			93,005.15810	93,467.433	17.19	0.5110	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			140,168.98570	139,348.523	18.00	0.5542	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			132,968.98570	133,458.523	18.00	0.4458	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			139,803.03130	138,983.179	18.01	0.5530	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			133,603.03130	134,093.179	18.01	0.4470	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			140,536.93100	139,715.854	17.99	0.5553	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			132,336.93100	132,825.854	17.99	0.4447	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>158,890.60</b>	<b>12</b>	<b>992</b>
£ / R	On	18/09/2017	Foreign Exchange Future			17.57530	17.43670			0.0000	762,223,185.70	43,369	45,269	
£ / R	On	31/10/2017	Foreign Exchange Future			17.70640	17.57810			0.0000	0.00	0	43	
£ / R	On	18/12/2017	Foreign Exchange Future			17.86040	17.73230			0.0000	359,101,202.40	20,106	187,841	
£ / R	On	19/03/2018	Foreign Exchange Future			18.15620	18.02920			0.0000	0.00	0	420	
£ / R	On	18/06/2018	Foreign Exchange Future			18.44660	18.32040			0.0000	0.00	0	3,383	
£ / R	On	17/09/2018	Foreign Exchange Future			18.73170	18.60900			0.0000	0.00	0	1,654	
£ / R	On	14/06/2019	Foreign Exchange Future			19.62180	19.50460			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>1,121,324,388.10</b>	<b>63,475</b>	<b>238,610</b>
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put		6.10230	2.659	23.19	0.0172	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call		742.80230	877.959	23.19	0.9828	0.00	0	700	
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put		395.14450	271.732	17.54	0.7526	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call		31.84450	47.032	17.54	0.2474	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put		1,066.13260	928.353	24.22	0.9778	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put		569.26260	437.160	19.39	0.8726	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call		2.83260	3.653	24.22	0.0222	0.00	0	300	
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		15.40530	21.620	19.49	0.1230	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		578.70530	446.320	19.49	0.8770	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call		14.86920	20.812	19.58	0.1187	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put		588.16920	455.512	19.58	0.8813	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	17.99	Call			15.96260	22.460	19.39	0.1274	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			678.11930	766.725	14.97	0.7572	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			180.01930	140.325	14.97	0.2428	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			671.40530	759.500	14.98	0.7536	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			183.30530	143.100	14.98	0.2464	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			684.87100	773.985	14.97	0.7607	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			176.77100	137.585	14.97	0.2393	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1.13180	1.359	23.12	0.0023	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,408.83180	7,280.959	23.12	0.9977	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1.11880	1.343	23.12	0.0022	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,418.81880	7,290.943	23.12	0.9978	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.10600	1.328	23.12	0.0022	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,428.80600	7,300.928	23.12	0.9978	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,305.32970	1,386.280	16.75	0.6906	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			506.12970	460.080	16.75	0.3094	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,317.18660	1,399.243	16.75	0.6940	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			497.98660	453.043	16.75	0.3060	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.00000	1,539.695	16.75	0.7291	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			0.00000	383.495	16.75	0.2709	191,747.30	500	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			0.00000	2,330.377	19.37	0.7519	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			0.00000	346.577	19.37	0.2481	173,288.45	500	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,311.24830	1,392.752	16.75	0.6923	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			502.04830	456.552	16.75	0.3077	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,301.79300	1,368.127	17.00	0.6092	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			881.39300	821.527	17.00	0.3908	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,296.87080	1,363.016	17.01	0.6077	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			886.47080	826.416	17.01	0.3923	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,306.73080	1,373.259	17.00	0.6106	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			876.33080	816.659	17.00	0.3894	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,454.72540	1,515.043	17.10	0.5927	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,105.72540	1,043.343	17.10	0.4073	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,464.08990	1,524.723	17.09	0.5952	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,095.08990	1,033.023	17.09	0.4048	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,459.39740	1,519.876	17.09	0.5939	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,100.39740	1,038.176	17.09	0.4061	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,172.39510	2,232.408	16.85	0.6337	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,307.79510	1,250.608	16.85	0.3663	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,182.15870	2,242.381	16.84	0.6356	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,297.55870	1,240.581	16.84	0.3644	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,177.26690	2,237.389	16.85	0.6347	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,302.66690	1,245.589	16.85	0.3653	0.00	0	0
<b>Total £ / R Option</b>												<b>365,035.75</b>	<b>1,000</b>	<b>2,000</b>
<b>Total £ / R</b>												<b>1,121,689,423.85</b>	<b>64,475</b>	<b>240,610</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11899		0.11915			0.0000	0.00	0	84

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 Future			0.12108		0.12133			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12336		0.12362			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12563		0.12589			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13446		0.13470			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>199</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.00010	0.001	62.72	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,085.40010	4,101.101	62.72	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	62.72	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,085.40000	5,101.100	62.72	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.01900	0.046	62.72	0.0002	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,085.41900	3,101.146	62.72	0.9998	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,159.25170	1,135.937	13.29	0.9264	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			26.05170	27.737	13.29	0.0736	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			474.71830	453.623	16.19	0.5596	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			341.51830	345.423	16.19	0.4404	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			165.90970	154.395	18.50	0.2401	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,032.70970	1,046.195	18.50	0.7599	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			823.76860	799.472	17.82	0.6105	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			462.06860	463.672	17.82	0.3895	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			441.33680	422.566	19.58	0.3800	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,079.63680	1,086.766	19.58	0.6200	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,466.73030	1,442.485	15.83	0.8578	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			105.03030	106.685	15.83	0.1422	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			697.75200	676.183	19.78	0.4552	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,108.95200	1,113.583	19.78	0.5448	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			432.28940	415.861	21.06	0.3090	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,843.48940	1,853.260	21.06	0.6910	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,112.42180	1,088.511	18.18	0.6438	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			523.62180	525.911	18.18	0.3562	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,579.33670	1,551.851	18.93	0.6025	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,109.03670	1,105.951	18.93	0.3975	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,215.32470	1,190.604	20.11	0.4924	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,745.02470	1,744.704	20.11	0.5076	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,011.65120	1,983.769	16.66	0.7345	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			541.35120	537.869	16.66	0.2655	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>199</b>
€ / R	On	18/09/2017	Foreign Exchange Future			15.63600		15.69030			0.0000	733,062,588.00	46,883	30,679
€ / R	On	27/09/2017	Foreign Exchange Future			15.65580		15.71970			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.75330		15.81880			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.85670		15.92300			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.92170		15.98850			0.0000	528,313,849.40	33,182	79,792
€ / R	On	27/12/2017	Foreign Exchange Future			15.95260		16.01950			0.0000	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	31/01/2018	Foreign Exchange Future			16.07090		16.13790			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.22560		16.29430			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.52910		16.59900			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.83460		17.91370			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>1,261,376,437.40</b>	<b>80,065</b>	<b>123,979</b>
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.12890	0.114	62.17	0.0004	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,769.82890	3,824.114	62.17	0.9996	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			593.65410	538.356	16.75	0.9771	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			3.35410	2.356	16.75	0.0229	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.13170	0.116	62.38	0.0004	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,779.83170	3,834.116	62.38	0.9996	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.13450	0.118	62.58	0.0004	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,789.83450	3,844.118	62.58	0.9996	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			36.28700	44.472	13.89	0.1935	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			445.98700	390.272	13.89	0.8065	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			123.88770	139.511	12.87	0.3063	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			522.68770	472.811	12.87	0.6937	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			212.35220	237.746	13.63	0.3488	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			625.35220	584.446	13.63	0.6512	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			598.46340	644.255	15.08	0.5741	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			65.41630	62.063	18.11	0.0937	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,136.91630	2,200.363	18.11	0.9063	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			64.71150	61.405	18.12	0.0929	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,146.21150	2,209.705	18.12	0.9071	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			13.75970	15.335	13.18	0.0353	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			66.12840	62.726	18.10	0.0946	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,127.62840	2,191.026	18.10	0.9054	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			463.52530	438.328	14.67	0.4888	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			475.02530	516.628	14.67	0.5112	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			386.96340	365.955	15.08	0.4259	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,426.46040	5,493.096	23.47	0.9921	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			557.85640	526.168	14.34	0.5562	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			369.35640	404.468	14.34	0.4438	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			666.65690	630.534	14.08	0.6255	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			278.15690	308.834	14.08	0.3745	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,872.25970	1,807.035	13.18	0.9647	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			325.52140	307.983	15.46	0.3714	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			827.99660	879.500	15.74	0.6652	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			286.49660	271.200	15.74	0.3348	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			268.78610	254.510	15.88	0.3176	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			880.28610	932.810	15.88	0.6824	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.96040	4.796	23.47	0.0079	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,000.60000	1,935.197	13.71	0.9695	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			12.10000	13.497	13.71	0.0305	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			727.02140	776.283	15.46	0.6286	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			301.10130	330.904	14.25	0.3764	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			700.60130	663.504	14.25	0.6236	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			427.84310	457.281	14.86	0.4086	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			765.74310	728.181	14.86	0.5914	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,598.19390	1,539.779	14.41	0.8175	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			163.89390	174.179	14.41	0.1825	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,590.33700	1,532.040	14.42	0.8157	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			166.03700	176.440	14.42	0.1843	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,606.07070	1,547.538	14.41	0.8193	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			161.77070	171.938	14.41	0.1807	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			57.79420	62.465	15.02	0.0765	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,352.09420	2,288.065	15.02	0.9235	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,452.41980	1,396.362	14.50	0.7818	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			208.11980	220.762	14.50	0.2182	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,415.31510	1,359.919	14.52	0.7719	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			221.01510	234.319	14.52	0.2281	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			850.91730	888.170	15.95	0.5360	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			645.21730	613.770	15.95	0.4640	0.00	0	643
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			404.66910	425.241	15.07	0.2910	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,506.79740	1,457.243	15.06	0.7124	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			397.79740	418.143	15.06	0.2876	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,500.22140	1,450.783	15.07	0.7107	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			401.22140	421.683	15.07	0.2893	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,493.66910	1,444.341	15.07	0.7090	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,067.74580	2,018.645	16.22	0.6441	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,014.04580	1,044.045	16.22	0.3559	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,062.78900	2,013.774	16.23	0.6430	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,019.08900	1,049.174	16.23	0.3570	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,057.84470	2,008.915	16.23	0.6419	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,024.14470	1,054.315	16.23	0.3581	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>270,801</b>
<b>Total € / R</b>												<b>1,261,376,437.40</b>	<b>80,065</b>	<b>394,780</b>
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			10.50250		10.52640			0.0000	144,094,300.00	13,720	16,704
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.63360		10.66330			0.0000	76,774,592.00	7,220	14,305
AUS\$ / R	On	27/12/2017	Foreign Exchange Future			10.64700		10.67680			0.0000	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Future			10.76780		10.79870			0.0000	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			10.89820		10.93050			0.0000	0.00	0	1,500
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			11.40240		11.44510			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>220,868,892.00</b>	<b>20,940</b>	<b>32,509</b>
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.02020	0.020	39.43	0.0002	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,643.62020	1,667.520	39.43	0.9998	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.02010	0.020	39.63	0.0002	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,653.62010	1,677.520	39.63	0.9998	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	18/09/2017	Foreign Exchange Option	12.19	Call			0.02000	0.020	39.83	0.0002	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,663.62000	1,687.520	39.83	0.9998	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,265.33980	1,293.503	17.91	0.8766	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			57.75250	56.239	17.93	0.1218	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,274.45250	1,302.639	17.93	0.8782	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			59.54180	57.979	17.89	0.1251	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,256.24180	1,284.379	17.89	0.8749	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			58.63980	57.103	17.91	0.1234	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			768.07570	744.460	14.70	0.7990	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			91.27570	97.460	14.70	0.2010	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			760.19110	736.695	14.70	0.7955	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			93.39110	99.695	14.70	0.2045	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			775.99530	752.264	14.70	0.8026	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			89.19530	95.264	14.70	0.1974	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			974.37360	949.888	15.58	0.7672	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			165.67360	172.088	15.58	0.2328	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			966.92940	942.516	15.58	0.7645	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			168.22940	174.715	15.58	0.2355	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			959.51140	935.172	15.58	0.7617	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			170.81140	177.372	15.58	0.2383	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			361.40900	373.144	14.67	0.3640	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			793.23390	772.500	14.65	0.6416	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			352.73390	364.300	14.65	0.3584	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			787.55790	766.905	14.66	0.6388	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			357.05790	368.705	14.66	0.3612	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			781.90900	761.344	14.67	0.6360	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			646.18190	662.914	14.23	0.3915	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,081.18140	1,055.054	14.22	0.6122	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			636.08140	652.654	14.22	0.3878	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,076.22140	1,050.174	14.22	0.6104	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			641.12140	657.774	14.22	0.3896	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,071.28190	1,045.314	14.23	0.6085	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>220,868,892.00</b>	<b>20,940</b>	<b>32,509</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.79840		10.79920			0.0000	0.00	0	1,200
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.94940		10.95590			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.09880		11.10600			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.09880		11.10190			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,700</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			2.44660	2.571	21.99	0.0273	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			493.24660	494.171	21.99	0.9727	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			2.31800	2.448	22.17	0.0259	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			503.11800	504.048	22.17	0.9741	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	18/09/2017	Foreign Exchange Option	11.28	Call			2.58370	2.701	21.80	0.0287	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			483.38370	484.301	21.80	0.9713	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			545.01100	542.862	13.44	0.7224	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			129.11100	133.462	13.44	0.2776	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			538.24520	536.169	13.46	0.7175	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			132.34520	136.769	13.46	0.2825	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			551.82940	549.609	13.43	0.7272	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			125.92940	130.209	13.43	0.2728	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,132.19880	1,125.989	14.25	0.8431	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			96.19880	97.189	14.25	0.1569	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,124.04300	1,117.847	14.25	0.8407	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			98.04300	99.047	14.25	0.1593	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,140.38060	1,134.156	14.25	0.8455	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			94.38060	95.356	14.25	0.1545	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			704.54250	702.567	14.50	0.6043	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			422.64250	423.767	14.50	0.3957	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			699.37630	697.427	14.51	0.6015	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			427.47630	428.627	14.51	0.3985	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			709.74280	707.737	14.49	0.6072	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			417.84280	418.937	14.49	0.3928	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,700</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.62300		13.68030			0.0000	0.00	0	3,656
CHF / R	On	18/12/2017	Foreign Exchange Future			13.88580		13.95540			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.16830		14.23950			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.44820		14.52090			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.45550		15.53180			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,871</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			0.39530	0.294	39.75	0.0018	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,710.09530	1,767.294	39.75	0.9982	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			0.38500	0.287	39.86	0.0018	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,720.08500	1,777.287	39.86	0.9982	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			0.40590	0.301	39.65	0.0019	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,700.10590	1,757.300	39.65	0.9981	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			424.08180	390.906	16.18	0.4666	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			498.68180	535.106	16.18	0.5334	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			420.00260	387.065	16.19	0.4632	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			504.60260	541.265	16.19	0.5368	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			428.19520	394.780	16.16	0.4699	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			492.79520	528.980	16.16	0.5301	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			721.61260	675.452	16.53	0.5279	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			632.11260	657.152	16.53	0.4721	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			717.12530	671.199	16.55	0.5255	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			637.62530	662.899	16.55	0.4745	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			726.12410	679.818	16.52	0.5303	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			626.62410	651.518	16.52	0.4697	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			846.70540	800.838	16.72	0.5136	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			855.80540	882.638	16.72	0.4864	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			842.65530	796.924	16.73	0.5117	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			861.75530	888.724	16.73	0.4883	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			838.61910	793.029	16.74	0.5099	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			867.71910	894.829	16.74	0.4901	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			921.45270	937.640	15.90	0.3705	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,723.10420	1,662.346	15.87	0.6320	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			911.30420	926.846	15.87	0.3680	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,718.17140	1,657.739	15.88	0.6308	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			916.37140	932.239	15.88	0.3692	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,713.25270	1,653.140	15.90	0.6295	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>4,871</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			2.00700		2.01180			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.02360		2.02960			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.04090		2.04740			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.05720		2.06440			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04230		2.04990			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			1.30300	0.683	24.85	0.0042	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,383.30300	1,430.683	24.85	0.9958	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			0.98220	0.461	25.32	0.0029	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,482.98220	1,530.461	25.32	0.9971	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1.74610	1.017	24.39	0.0062	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,283.74610	1,331.017	24.39	0.9938	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			310.72320	338.484	14.90	0.3235	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,142.00930	1,105.906	14.81	0.7245	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			246.00930	269.906	14.81	0.2755	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,071.40430	1,038.918	14.86	0.7008	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			275.40430	302.918	14.86	0.2992	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,006.72320	974.484	14.90	0.6765	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,540.33820	1,494.666	15.92	0.6925	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			466.33820	485.666	15.92	0.3075	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,676.62320	1,628.607	15.93	0.7237	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			402.62320	419.607	15.93	0.2763	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,607.67330	1,560.813	15.92	0.7083	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			433.67330	451.813	15.92	0.2917	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,383.73100	1,341.991	16.19	0.5792	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			939.73100	969.991	16.19	0.4208	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
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,335.04940	1,294.443	16.25	0.5654	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			991.04940	1,022.443	16.25	0.4346	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,433.87750	1,390.994	16.14	0.5931	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			889.87750	918.994	16.14	0.4069	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,126.01730	2,078.301	16.52	0.5991	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,427.01730	1,455.301	16.52	0.4009	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,078.46040	2,031.776	16.57	0.5902	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,479.46040	1,508.776	16.57	0.4098	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,174.55370	2,125.787	16.48	0.6081	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,375.55370	1,402.787	16.48	0.3919	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	18/09/2017	Foreign Exchange Future			2.10690		2.11460			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.14740		2.15640			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.18840		2.19750			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.23060		2.23970			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.41340		2.42220			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			0.56630	0.661	24.29	0.0040	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,646.23240	1,569.268	25.29	0.9983	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			0.23240	0.268	25.29	0.0017	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,546.36320	1,469.421	24.79	0.9974	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			0.36320	0.421	24.79	0.0026	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,446.56630	1,369.661	24.29	0.9960	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			152.46350	171.637	15.04	0.1841	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,536.99220	1,467.932	15.07	0.7978	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			172.99220	193.932	15.07	0.2022	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,697.79560	1,625.279	15.02	0.8331	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			133.79560	151.279	15.02	0.1669	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,616.46350	1,545.637	15.04	0.8159	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,151.36160	1,097.408	16.97	0.5368	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			976.36160	1,013.408	16.97	0.4632	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,107.21310	1,054.632	17.05	0.5219	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,032.21310	1,070.632	17.05	0.4781	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,197.06490	1,141.723	16.88	0.5518	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			922.06490	957.723	16.88	0.4482	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,348.88030	1,298.667	16.73	0.5298	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,251.88030	1,292.667	16.73	0.4702	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,435.86430	1,383.403	16.57	0.5543	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,138.86430	1,177.403	16.57	0.4457	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,391.72530	1,340.397	16.65	0.5420	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,194.72530	1,234.397	16.65	0.4580	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			872.63790	886.071	16.35	0.2532	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	14/06/2019	Foreign Exchange Option	2.15	Call			3,626.94420	3,552.922	16.34	0.7398	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			904.94420	918.921	16.34	0.2602	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,565.02190	3,491.777	16.39	0.7324	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			943.02190	957.777	16.39	0.2676	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,694.63790	3,620.071	16.35	0.7468	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68560		1.68560			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71270		1.71380			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73990		1.74110			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.76610		1.76710			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86540		1.86690			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			0.04620	0.033	37.73	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,544.04620	2,544.033	37.73	0.9998	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.04280	0.032	38.96	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,644.04280	2,644.032	38.96	0.9998	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.03990	0.032	40.18	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,744.03990	2,744.032	40.18	0.9998	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			333.18800	335.906	16.31	0.3617	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			895.18800	908.906	16.31	0.6383	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			307.05010	309.932	16.49	0.3387	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			969.05010	982.932	16.49	0.6613	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			361.54340	364.057	16.12	0.3859	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			823.54340	837.057	16.12	0.6141	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			822.16320	815.309	16.47	0.5232	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			811.16320	816.309	16.47	0.4768	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			780.63310	774.102	16.58	0.5041	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			869.63310	875.102	16.58	0.4959	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			865.66990	858.491	16.36	0.5427	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			754.66990	759.491	16.36	0.4573	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,056.24640	1,050.067	16.65	0.5384	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			985.24640	989.067	16.65	0.4616	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,015.23010	1,009.288	16.76	0.5231	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,044.23010	1,048.288	16.76	0.4769	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,098.87140	1,092.454	16.54	0.5539	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			927.87140	931.454	16.54	0.4461	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,147.33540	2,135.779	16.87	0.6356	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,178.33540	1,181.779	16.87	0.3644	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,243.10620	2,231.307	16.70	0.6553	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,074.10620	1,077.307	16.70	0.3447	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,194.63150	2,182.953	16.78	0.6454	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,125.63150	1,128.953	16.78	0.3546	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/09/2017	Foreign Exchange Future			0.12800		0.12780			0.0000	0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.12750		0.12750			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12670		0.12710			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12600		0.12700			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12000		0.11910			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
NOK/R	On	18/09/2017	Foreign Exchange Future			1.66640		1.67150			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.69260		1.69870			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.71930		1.72550			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.74600		1.75210			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.85600		1.86260			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.48830		9.55670			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.60180		9.67600			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.71890		9.79450			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.83390		9.90990			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.28720		10.36830			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,033.36400	1,101.726	30.71	0.9997	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			0.06720	0.026	30.26	0.0003	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,013.36720	1,081.726	30.26	0.9997	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			0.06560	0.026	30.48	0.0003	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,023.36560	1,091.726	30.48	0.9997	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			0.06400	0.026	30.71	0.0003	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			255.64240	226.790	16.21	0.4137	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			389.64240	434.990	16.21	0.5863	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			251.98620	223.473	16.24	0.4091	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			395.98620	441.673	16.24	0.5909	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			259.34570	230.151	16.19	0.4184	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			383.34570	428.351	16.19	0.5816	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			638.51820	591.876	16.30	0.6177	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			294.01820	322.976	16.30	0.3823	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			632.80920	586.412	16.31	0.6142	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			298.30920	327.512	16.31	0.3858	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			644.26420	597.380	16.29	0.6212	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	19/03/2018	Foreign Exchange Option	9.44	Put			289.76420	318.480	16.29	0.3788	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			566.58130	526.375	15.50	0.5251	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			496.68130	532.475	15.50	0.4749	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			561.99550	522.015	15.51	0.5221	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			502.09550	538.115	15.51	0.4779	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			571.20110	530.765	15.49	0.5281	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			491.30110	526.865	15.49	0.4719	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,048.94290	999.000	15.08	0.6110	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			600.64290	631.800	15.08	0.3890	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,043.94040	994.161	15.09	0.6091	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			605.64040	636.961	15.09	0.3909	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,053.96690	1,003.861	15.07	0.6130	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			595.66690	626.661	15.07	0.3870	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29540		1.30130			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30780		1.31180			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31500		1.32160			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.33390		1.33200			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35930		1.35950			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			687.00000	746.000		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			787.00000	846.000		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			587.00000	646.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			118.00000	78.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			18.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	22.000		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			82.00000	122.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			216.00000	150.000		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			116.00000	50.000		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			16.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	50.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			120.00000	139.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			20.00000	39.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		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
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			220.00000	239.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			395.00000	393.000		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			295.00000	293.000		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			495.00000	493.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.33490		1.32430			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.33830		1.32800			0.0000	3,538,465.20	2,644	2,644
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.34210		1.33190			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.34570		1.33560			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>3,538,465.20</b>	<b>2,644</b>	<b>2,644</b>
<b>Total QUANTO £ / \$</b>												<b>3,538,465.20</b>	<b>2,644</b>	<b>2,644</b>
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.18760		1.19170			0.0000	0.00	0	5,150
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.19310		1.19740			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19940		1.20370			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.20580		1.21010			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5,150</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>5,150</b>
RAIN	On	18/09/2017	Foreign Exchange Future			23,499.70000		23,540.98000			0.0000	0.00	0	0
RAIN	On	18/12/2017	Foreign Exchange Future			23,852.09000		23,909.94000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,224.19000		24,285.85000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Future			9.75010		9.76410			0.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			9.89220		9.91300			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.04050		10.06290			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.18660		10.20930			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.76730		10.78940			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			150.34850	136.692	14.30	0.7983	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			16.24850	16.592	14.30	0.2017	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			141.95580	128.456	14.17	0.7803	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
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			17.85580	18.357	14.17	0.2197	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			133.71060	120.390	14.04	0.7610	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			19.61060	20.290	14.04	0.2390	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			333.41800	323.870	14.01	0.5606	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			230.41800	241.670	14.01	0.4394	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			328.25520	318.857	14.03	0.5549	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			235.25520	246.657	14.03	0.4451	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			338.63720	328.941	14.00	0.5663	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			225.63720	236.741	14.00	0.4337	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			486.59430	472.874	15.16	0.5511	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			383.69430	392.374	15.16	0.4489	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			481.80150	468.164	15.17	0.5474	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			388.90150	397.664	15.17	0.4526	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			491.42200	477.620	15.14	0.5548	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			378.52200	387.120	15.14	0.4452	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			582.94580	569.147	14.90	0.5520	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			473.64580	482.547	14.90	0.4480	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			578.30930	564.584	14.91	0.5490	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			479.00930	487.984	14.91	0.4510	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			587.61360	573.745	14.88	0.5550	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			468.31360	477.145	14.88	0.4450	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,269.70070	1,253.011	14.86	0.6824	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			480.30070	485.712	14.86	0.3176	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,263.83840	1,247.166	14.87	0.6806	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			484.43840	489.866	14.87	0.3194	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,275.58360	1,258.883	14.86	0.6843	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			476.18360	481.583	14.86	0.3157	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Future			3.81430		3.81120			0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.77360		3.76750			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.73430		3.72720			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.69260		3.68920			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.53530		3.56660			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			261.31740	264.362	24.15	0.9978	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			0.11740	0.062	24.15	0.0022	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			251.34080	254.370	23.57	0.9975	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			0.14080	0.070	23.57	0.0025	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			271.29820	274.355	24.72	0.9981	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			0.09820	0.055	24.72	0.0019	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			112.85640	117.205	13.02	0.5667	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			85.35640	83.605	13.02	0.4333	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	18/12/2017	Foreign Exchange Option	3.75	Call			107.33490	111.595	12.98	0.5509	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			89.83490	87.995	12.98	0.4491	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			118.53640	122.971	13.05	0.5823	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			81.03640	79.371	13.05	0.4177	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			275.92180	281.038	14.55	0.7327	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			68.72180	66.738	14.55	0.2673	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			268.63190	273.677	14.50	0.7242	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			71.43190	69.376	14.50	0.2758	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			283.29370	288.480	14.60	0.7410	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			66.09370	64.180	14.60	0.2590	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			201.92270	202.271	14.92	0.5447	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			182.72270	179.671	14.92	0.4553	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			212.17210	212.630	14.95	0.5613	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			172.97210	170.030	14.95	0.4387	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			207.00560	207.408	14.93	0.5530	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			177.80560	174.808	14.93	0.4470	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			312.45570	294.009	15.41	0.5490	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			265.85570	278.709	15.41	0.4510	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			307.45430	289.163	15.40	0.5435	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			270.85430	283.863	15.40	0.4565	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			302.50720	284.371	15.39	0.5379	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			275.90720	289.071	15.39	0.4621	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.40060		1.40860			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38030		1.38860			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.35980		1.36830			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.33950		1.34970			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.23280		1.23960			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>8,024,060,054.60</b>	<b>575,151</b>	<b>2,175,727</b>
<b>Total Options</b>												<b>2,955,366.75</b>	<b>51,000</b>	<b>3,494,092</b>
<b>Grand Total:</b>												<b>8,027,015,421.35</b>	<b>626,151</b>	<b>5,669,819</b>