



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: 03/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/11/2017 Foreign Exchange Future			14.19250		13.99660			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			14.24120		13.99660			0.0000	0.00	0	80,000
\$ / R On 09/11/2017 Foreign Exchange Future			14.24330		13.99620			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			14.25130		14.00420			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			14.25780		14.01110			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			14.26030		14.01360			0.0000	0.00	0	1,630
\$ / R On 28/11/2017 Foreign Exchange Future			14.28800		14.04050			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.29310		14.04540			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.30320		14.05520			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.32740		14.07880			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.32970		14.08110			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			14.33690		14.08810			0.0000	1,208,328,268.90	84,281	1,021,937
\$ / R On 22/12/2017 Foreign Exchange Future			14.34640		14.09740			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.35830		14.10910			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			14.36300		14.19380			0.0000	0.00	0	0
\$ / R On 02/01/2018 Foreign Exchange Future			14.37250		14.12310			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.37730		14.12770			0.0000	0.00	0	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.38910		14.13930			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.39150		14.14160			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.39620		14.14620			0.0000	0.00	0	241
\$ / R On 18/01/2018 Foreign Exchange Future			14.41040		14.16000			0.0000	0.00	0	241

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2018	Foreign Exchange Future			14.42690		14.17600			0.0000	0.00	0	70
\$ / R	On	31/01/2018	Foreign Exchange Future			14.44100		14.18980			0.0000	0.00	0	1,564
\$ / R	On	01/02/2018	Foreign Exchange Future			14.44340		14.19210			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.47160		14.21940			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.47630		14.22390			0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Future			14.50910		14.25550			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.51150		14.25780			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.55130		14.29610			0.0000	25,246,505.50	1,735	173,485
\$ / R	On	24/04/2018	Foreign Exchange Future			14.63570		14.37740			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.63800		14.37970			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.64970		14.39100			0.0000	3,222,934.00	220	110
\$ / R	On	11/05/2018	Foreign Exchange Future			14.67550		14.41580			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.68480		14.42490			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.72230		14.46120			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.76440		14.50210			0.0000	23,032,464.00	1,560	110,251
\$ / R	On	29/06/2018	Foreign Exchange Future			14.79020		14.52700			0.0000	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Future			14.79720		14.53380			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.83940		14.57460			0.0000	0.00	0	1,800
\$ / R	On	25/07/2018	Foreign Exchange Future			14.85110		14.58600			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.86510		14.59960			0.0000	4,905,483.00	330	953
\$ / R	On	13/08/2018	Foreign Exchange Future			14.89590		14.62930			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.93900		14.67060			0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Future			14.97970		14.70960			0.0000	0.00	0	2,767
\$ / R	On	28/09/2018	Foreign Exchange Future			15.00600		14.73480			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future			15.07060		14.79680			0.0000	0.00	0	70
\$ / R	On	31/10/2018	Foreign Exchange Future			15.08500		14.81050			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.11600		14.84180			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			15.15640		14.88450			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.18960		14.91960			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.23000		14.96230			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.33450		15.07270			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.41280		15.15540			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.62180		15.37620			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.62520		16.36060			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.76370		16.49090			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.90830		16.62690			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>1,264,735,655.40</b>	<b>88,126</b>	<b>1,672,661</b>
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Call			447.99220	642.500	10.93	1.0000	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Put			1.39220	0.000	10.93	0.0000	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Call			209.78410	392.500	10.93	1.0000	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Put			13.18410	0.000	10.93	0.0000	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			0.22630	0.000	10.93	0.0000	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			646.82630	842.500	10.93	1.0000	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			1.90840	0.075	24.92	0.0009	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			728.50840	971.275	24.92	0.9991	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	06/11/2017	Foreign Exchange Option	13.70	Call			316.91710	541.712	17.43	0.9931	0.00	0	40,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Put			20.31710	0.512	17.43	0.0069	0.00	0	40,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			7.03470	1.322	21.54	0.0099	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			643.23470	884.622	21.54	0.9901	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			142.50640	52.826	16.24	0.2331	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			166.70640	324.126	16.24	0.7669	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			16.28350	4.995	17.31	0.0277	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			627.38350	862.795	17.31	0.9723	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			9.04220	3.752	18.21	0.0199	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			762.64220	1,004.052	18.21	0.9801	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			54.37640	24.521	16.17	0.0866	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			594.87640	812.521	16.17	0.9134	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,700.69770	3,453.165	30.17	0.9965	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.19770	1.165	30.17	0.0035	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			67.83870	31.363	16.21	0.1027	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			583.23870	794.463	16.21	0.8973	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,303.71560	1,547.569	19.83	0.9841	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			8.31560	4.469	19.83	0.0159	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			107.25260	52.572	16.02	0.1491	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			522.45260	715.772	16.02	0.8509	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			238.82160	148.477	17.57	0.2767	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			457.62160	615.877	17.57	0.7233	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			125.36070	71.214	17.33	0.1571	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			676.46070	870.914	17.33	0.8429	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			5.52590	6.499	24.29	0.0154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,217.42590	2,969.599	24.29	0.9846	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			5.50510	6.470	24.33	0.0153	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,227.40510	2,979.570	24.33	0.9847	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			5.54680	6.529	24.24	0.0155	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			51.24410	75.417	21.57	0.1407	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			943.26950	748.970	19.88	0.6974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			131.36950	185.870	19.88	0.3026	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			10.03240	7.152	18.69	0.0202	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			931.59320	1,150.082	17.03	0.9172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			63.49320	33.182	17.03	0.0828	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			292.62560	401.705	18.33	0.5417	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			474.52560	334.805	18.33	0.4583	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,563.14410	1,338.517	21.57	0.8593	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			643.01120	828.250	17.39	0.8145	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,894.25090	2,141.429	20.76	0.9878	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			6.15090	4.529	20.76	0.0122	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			289.04530	396.855	18.35	0.5374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			480.94530	339.955	18.35	0.4626	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,538.13240	1,784.052	18.69	0.9798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			15.32150	9.387	17.54	0.0272	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,933.94100	2,181.214	20.99	0.9884	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	12.16	Put			5.84100	4.314	20.99	0.0116	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			285.22840	186.361	17.84	0.3117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			443.32840	593.261	17.84	0.6883	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			154.91120	91.350	17.39	0.1855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			705.35970	532.715	19.10	0.5939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			560.93440	406.299	18.58	0.5138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			249.03440	343.199	18.58	0.4862	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			211.91530	131.513	17.60	0.2433	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			540.01530	708.413	17.60	0.7567	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,343.42150	1,586.287	17.54	0.9728	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			516.07840	680.189	17.65	0.7411	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			728.10290	552.990	19.18	0.6052	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			186.20290	259.890	19.18	0.3948	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,352.88010	1,596.156	17.59	0.9732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			14.78010	9.256	17.59	0.0268	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			193.45970	269.615	19.10	0.4061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			990.64590	1,213.666	16.96	0.9307	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,033.74950	1,259.723	16.91	0.9393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			45.64950	22.823	16.91	0.0607	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			60.20610	31.236	17.01	0.0788	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			948.30610	1,168.136	17.01	0.9212	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			227.97840	143.289	17.65	0.2589	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			57.04730	29.383	16.99	0.0749	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			939.93330	1,159.097	17.02	0.9192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			61.83330	32.197	17.02	0.0808	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			149.75290	210.615	19.62	0.3347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			861.65290	673.715	19.62	0.6653	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			52.54590	26.766	16.96	0.0693	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			8.02640	5.810	19.61	0.0161	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			787.45890	992.181	17.20	0.8748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			99.35890	55.281	17.20	0.1252	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			68.67380	36.277	17.06	0.0891	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			906.77380	1,123.177	17.06	0.9109	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			965.14730	1,186.283	16.99	0.9251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			11.42460	8.068	18.17	0.0231	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,121.53350	915.557	20.41	0.7571	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			99.63350	142.457	20.41	0.2429	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,471.50060	1,248.983	21.33	0.8423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			59.60060	85.883	21.33	0.1577	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,696.12640	1,942.710	19.61	0.9839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			6.23130	4.584	20.71	0.0124	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,341.62240	2,589.574	23.36	0.9932	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			3.52240	2.674	23.36	0.0068	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			454.01910	606.150	17.81	0.6966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			275.91910	179.250	17.81	0.3034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,449.52460	1,694.968	18.17	0.9769	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	12.50	Put			9.21670	6.610	19.04	0.0185	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,016.41910	1,241.240	16.93	0.9359	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			48.31910	24.340	16.93	0.0641	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			577.28750	752.009	17.51	0.7793	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			189.18750	115.109	17.51	0.2207	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,884.33130	2,131.484	20.71	0.9876	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			18.92860	30.087	22.59	0.0628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,027.08280	827.019	20.14	0.7271	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			115.18280	163.919	20.14	0.2729	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			125.02890	71.638	17.29	0.1537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			713.12890	908.538	17.29	0.8463	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,597.31670	1,843.510	19.04	0.9815	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			5.81700	7.133	23.76	0.0170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,092.87100	2,340.465	21.92	0.9906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			4.77100	3.565	21.92	0.0094	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,130.22780	923.730	20.43	0.7597	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			98.32780	140.630	20.43	0.2403	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,170.82860	1,933.187	22.59	0.9372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			418.55410	290.449	18.20	0.4191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,117.64610	2,869.908	23.80	0.9837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			5.74610	6.808	23.80	0.0163	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,122.05720	1,353.237	16.82	0.9542	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			33.95720	16.337	16.82	0.0458	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,087.71700	2,840.233	23.76	0.9830	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			4.43560	4.979	27.97	0.0107	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			364.29310	496.624	18.07	0.6200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			366.19310	249.724	18.07	0.3800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			923.28730	1,141.089	17.04	0.9151	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			65.18730	34.189	17.04	0.0849	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			326.65410	447.349	18.20	0.5809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			653.34290	486.694	18.92	0.5668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,739.37870	2,495.407	23.32	0.9719	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			7.47870	12.307	23.32	0.0281	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			338.73820	463.368	18.16	0.5939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			400.63820	276.468	18.16	0.4061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,976.33560	3,728.079	27.97	0.9893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			88.20930	48.254	17.15	0.1123	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			407.34050	549.563	17.94	0.6587	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			319.24050	212.663	17.94	0.3413	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,047.81500	2,800.693	23.71	0.9820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			5.91500	7.593	23.71	0.0180	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			211.44290	293.594	18.92	0.4332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,939.53480	1,706.335	22.29	0.9136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			802.88430	1,009.282	17.18	0.8801	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			94.78430	52.382	17.18	0.1199	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			219.61790	304.443	18.84	0.4452	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			631.51790	467.543	18.84	0.5548	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			826.30930	1,035.154	17.15	0.8877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,207.44680	2,959.628	24.24	0.9845	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,473.44300	2,231.802	22.98	0.9589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			11.54300	18.702	22.98	0.0411	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,157.55500	2,909.780	23.99	0.9841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			5.65500	6.680	23.99	0.0159	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			27.63480	43.235	22.29	0.0864	0.00	0	117,200
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			141.26970	83.943	17.66	0.1654	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			738.66970	930.343	17.66	0.8346	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,928.30890	3,680.367	27.59	0.9863	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			5.70890	6.767	27.59	0.0137	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			199.26460	127.656	17.92	0.2180	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			668.36460	845.956	17.92	0.7820	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			0.00000	507.467	19.32	0.5349	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			0.00000	370.467	19.32	0.4651	55,570.07	150	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			149.79100	95.905	17.96	0.1666	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			842.89100	1,038.405	17.96	0.8334	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			331.45770	233.968	18.56	0.3157	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			559.15770	711.268	18.56	0.6843	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,046.85110	1,257.644	17.86	0.8781	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			107.55110	68.544	17.86	0.1219	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			871.07370	699.269	19.75	0.6020	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			250.37370	328.369	19.75	0.3980	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			962.68440	783.214	19.99	0.6364	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			221.98440	292.314	19.99	0.3636	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			508.16410	381.530	18.77	0.4252	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			429.76410	553.030	18.77	0.5748	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			354.21280	255.253	18.37	0.3233	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			580.41280	731.453	18.37	0.6767	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			371.74430	271.808	18.22	0.3297	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			591.74430	742.209	18.22	0.6703	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			363.24720	266.667	18.02	0.3170	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			639.24720	793.567	18.02	0.6830	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			973.78030	1,170.642	17.57	0.8175	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			183.98030	129.642	17.57	0.1825	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,069.88200	1,274.865	17.51	0.8465	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			150.08200	103.865	17.51	0.1535	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,085.09300	1,291.266	17.50	0.8507	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			145.29300	100.266	17.50	0.1493	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			157.47510	109.443	17.52	0.1600	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,047.27510	1,250.443	17.52	0.8400	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,254.70880	1,472.291	17.40	0.8899	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			102.60880	68.891	17.40	0.1101	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,731.50100	1,521.092	21.14	0.7872	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			133.60100	174.492	21.14	0.2128	0.00	0	234

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,669.50550	1,908.602	18.49	0.9405	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,166.35000	1,378.180	17.45	0.8699	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,496.72530	1,294.743	20.62	0.7424	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			168.82530	218.143	20.62	0.2576	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			47.40550	35.202	18.49	0.0595	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,811.38200	1,598.662	21.31	0.8004	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			123.48200	162.062	21.31	0.1996	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,245.54630	1,056.601	20.05	0.6831	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			217.64630	280.001	20.05	0.3169	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			124.25000	84.780	17.45	0.1301	0.00	0	3,496
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			538.77260	421.103	18.07	0.4028	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			558.17260	692.703	18.07	0.5972	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			530.38100	414.482	18.03	0.3963	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			574.28100	710.782	18.03	0.6037	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			245.54760	182.722	17.17	0.2156	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			1,001.04760	1,191.822	17.17	0.7844	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			216.11330	159.354	17.12	0.1937	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			1,073.91330	1,270.854	17.12	0.8063	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,427.88760	1,648.992	16.85	0.8744	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			131.78760	97.692	16.85	0.1256	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,446.30190	1,257.104	19.51	0.6733	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			282.40190	348.404	19.51	0.3267	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,171.46820	998.884	18.94	0.6057	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,278.71590	3,039.848	22.53	0.8985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			74.43290	90.666	22.54	0.1009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,288.33290	3,049.366	22.54	0.8991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,269.10030	3,030.336	22.51	0.8980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			547.64640	666.260	17.97	0.5372	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			741.54640	604.960	17.97	0.4628	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			351.52710	269.075	17.08	0.2734	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			907.62710	1,080.374	17.08	0.7266	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			74.81590	91.149	22.53	0.1015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			458.01470	560.288	18.36	0.4741	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			543.91340	661.783	17.98	0.5347	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			747.81340	610.483	17.98	0.4653	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,016.81080	855.548	18.60	0.5603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			412.91080	506.848	18.60	0.4397	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			75.20030	91.636	22.51	0.1020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			493.43930	388.325	17.42	0.3509	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,988.51540	2,230.479	17.48	0.9433	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			52.41540	39.179	17.48	0.0567	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,052.76850	888.840	18.68	0.5714	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			398.86850	490.140	18.68	0.4286	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			911.91470	758.988	18.36	0.5259	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			120.08680	90.156	16.91	0.1173	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			359.86310	275.614	17.09	0.2782	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			895.96310	1,066.914	17.09	0.7218	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,257.82710	1,465.152	16.81	0.8380	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			181.72710	133.852	16.81	0.1620	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			739.53930	889.625	17.42	0.6491	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			70.92780	53.630	17.27	0.0748	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			992.50770	1,177.486	17.00	0.7591	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			296.40770	226.186	17.00	0.2409	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,089.19940	922.665	18.76	0.5823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			385.29940	473.965	18.76	0.4177	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,476.18680	1,701.456	16.91	0.8827	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			562.82160	684.436	17.92	0.5472	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			988.39840	829.303	18.54	0.5513	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			424.49840	520.603	18.54	0.4487	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,286.95400	1,106.611	19.18	0.6360	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			323.05400	397.912	19.18	0.3640	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,797.02780	2,034.930	17.27	0.9252	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			764.82690	918.356	17.36	0.6619	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			262.55340	198.564	16.95	0.2188	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			1,058.65340	1,249.864	16.95	0.7812	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,039.06350	1,828.210	20.66	0.7789	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			175.16350	219.510	20.66	0.2211	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			716.72160	583.136	17.92	0.4528	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			55.58200	41.639	17.44	0.0599	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,127.46670	1,324.671	16.90	0.8025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			231.36670	173.371	16.90	0.1975	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			812.09830	971.838	17.24	0.6847	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			425.99830	330.538	17.24	0.3153	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			468.72690	367.056	17.36	0.3381	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			560.88840	446.867	17.58	0.3842	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,326.33490	2,573.422	17.84	0.9660	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			30.23490	22.122	17.84	0.0340	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,899.58360	1,693.491	20.44	0.7575	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			195.68360	244.791	20.44	0.2425	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,951.68200	2,192.939	17.44	0.9401	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			274.94530	339.319	19.58	0.3197	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,235.53590	1,441.237	16.83	0.8324	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			189.43590	139.937	16.83	0.1676	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,372.55350	1,588.433	16.78	0.8642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			146.45350	107.133	16.78	0.1358	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			676.98840	818.167	17.58	0.6158	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			64.22090	48.377	17.34	0.0684	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,686.82430	1,486.624	20.01	0.7214	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			232.92430	287.924	20.01	0.2786	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,023.96450	862.161	18.62	0.5625	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			410.06450	503.462	18.62	0.4375	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,478.84530	1,288.019	19.58	0.6803	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			357.56820	440.184	18.94	0.3943	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,141.54520	1,339.915	16.89	0.8066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			225.44520	168.615	16.89	0.1934	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			202.77880	150.516	16.85	0.1773	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,198.87880	1,401.816	16.85	0.8227	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,860.32090	2,099.677	17.34	0.9316	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			647.92910	528.945	17.38	0.3974	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			735.32910	874.645	17.38	0.6026	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,101.03810	940.274	18.33	0.5519	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			480.73810	578.274	18.33	0.4481	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,729.34360	1,533.106	19.56	0.6931	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			299.04360	361.106	19.56	0.3069	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			409.99110	324.779	16.80	0.2850	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			1,000.99110	1,174.479	16.80	0.7150	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,605.03450	1,414.817	19.24	0.6661	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			336.03450	404.517	19.24	0.3339	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,269.34700	1,097.670	18.59	0.5926	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			430.34700	517.370	18.59	0.4074	0.00	0	500
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			721.08850	596.939	17.42	0.4153	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			736.88850	872.439	17.42	0.5847	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			666.94380	548.733	17.26	0.3919	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			791.84380	933.533	17.26	0.6081	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,788.75630	1,595.597	19.35	0.6729	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			359.95630	427.897	19.35	0.3271	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,425.41780	1,249.331	18.67	0.6032	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			456.61780	541.631	18.67	0.3968	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			432.57480	349.462	16.70	0.2826	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1,093.77480	1,271.762	16.70	0.7174	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,244.24000	1,433.851	16.57	0.7490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			382.14000	309.451	16.57	0.2510	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,654.87490	1,870.862	16.17	0.8489	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			202.77490	156.462	16.17	0.1511	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,188.39140	1,986.243	19.88	0.7203	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			310.49140	370.643	19.88	0.2797	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,513.89610	3,775.168	17.60	0.9858	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			11.79610	10.768	17.60	0.0142	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,692.69850	1,910.757	16.12	0.8564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			190.59850	146.357	16.12	0.1436	292,714.40	2,000	14,658
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,194.34820	1,036.359	18.16	0.5359	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			586.44820	690.759	18.16	0.4641	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,723.32380	1,943.010	16.09	0.8623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			181.22380	138.610	16.09	0.1377	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,215.37150	1,056.012	18.19	0.5412	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			577.47150	680.412	18.19	0.4588	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,097.43810	2,333.670	15.69	0.9204	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			95.33810	69.270	15.69	0.0796	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	15.50	Put			1,479.54350	1,303.454	18.66	0.6013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			481.64350	567.854	18.66	0.3987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,206.69910	1,393.110	16.61	0.7379	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			404.59910	328.710	16.61	0.2621	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,542.83670	2,791.978	15.25	0.9628	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			40.73670	27.578	15.25	0.0372	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			992.32590	848.760	17.76	0.4808	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			684.42590	803.160	17.76	0.5192	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,018.79880	3,279.206	16.02	0.9794	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			16.69880	14.806	16.02	0.0206	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,889.27870	2,117.036	15.91	0.8910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			137.17870	102.636	15.91	0.1090	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,307.35100	2,101.313	20.04	0.7362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			289.45100	345.713	20.04	0.2638	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			928.50820	790.182	17.64	0.4617	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			720.60820	844.582	17.64	0.5383	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,471.85230	1,678.674	16.39	0.8086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			269.75230	214.274	16.39	0.1914	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,502.42170	1,325.154	18.71	0.6060	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			474.52170	559.554	18.71	0.3940	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,565.41910	1,777.066	16.27	0.8301	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			233.31910	182.666	16.27	0.1699	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,183.64410	2,422.897	15.60	0.9306	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			81.54410	58.497	15.60	0.0694	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,348.22390	1,546.147	16.49	0.7779	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			326.12390	261.747	16.49	0.2221	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,281.72380	2,076.498	20.01	0.7329	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			293.82380	350.898	20.01	0.2671	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,529.01500	1,738.821	16.32	0.8220	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			246.91500	194.421	16.32	0.1780	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,426.62280	1,253.732	18.57	0.5901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			498.72280	588.132	18.57	0.4099	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,361.61400	1,560.552	16.48	0.7814	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			319.51400	256.152	16.48	0.2186	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,004.92970	1,808.321	19.61	0.6939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			347.02970	412.721	19.61	0.3061	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			985.52250	1,143.930	16.89	0.6599	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			583.42250	479.530	16.89	0.3401	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,068.42490	2,843.310	21.02	0.8162	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			190.52490	227.710	21.02	0.1838	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,036.68630	1,200.876	16.77	0.6801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			534.58630	436.476	16.77	0.3199	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,977.66430	2,754.387	20.91	0.8083	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			199.76430	238.787	20.91	0.1917	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,128.93380	1,307.450	16.68	0.7132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			456.83380	373.050	16.68	0.2868	0.00	0	300

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	16.41	Put			2,213.74440	2,010.743	19.92	0.7238	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			305.84440	365.143	19.92	0.2762	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,914.44150	2,692.502	20.83	0.8026	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			206.54150	246.902	20.83	0.1974	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,123.32130	1,301.010	16.68	0.7113	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			461.22130	376.610	16.68	0.2887	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,726.41720	2,508.780	20.59	0.7844	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			228.51720	273.180	20.59	0.2156	546,360.60	2,000	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			167.91040	195.278	21.41	0.1603	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,375.81040	3,140.878	21.41	0.8397	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			169.14910	196.933	21.38	0.1616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,357.04910	3,122.533	21.38	0.8384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			0.00000	1,262.815	16.72	0.6997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			0.00000	398.415	16.72	0.3003	398,414.80	1,000	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			168.52680	196.023	21.39	0.1609	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,366.42680	3,131.623	21.39	0.8391	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,954.15910	1,759.682	19.47	0.6777	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			381.15910	449.882	19.47	0.3223	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,572.48890	1,393.244	18.79	0.6117	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			479.48890	563.443	18.79	0.3883	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			451.80290	371.342	16.67	0.2803	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,178.80290	1,361.542	16.67	0.7197	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			533.83480	438.899	16.75	0.3137	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,087.63480	1,256.099	16.75	0.6863	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			464.38740	385.230	16.64	0.2782	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,238.98740	1,424.630	16.64	0.7218	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			702.47380	589.930	17.03	0.3675	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			998.47380	1,151.030	17.03	0.6325	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,123.86750	1,928.642	19.55	0.6813	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			403.46750	473.742	19.55	0.3187	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,724.37360	1,542.395	18.88	0.6187	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			503.97360	587.495	18.88	0.3813	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			470.89080	391.554	16.61	0.2770	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,270.49080	1,456.654	16.61	0.7230	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			896.04020	768.030	17.36	0.4212	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			905.34020	1,043.930	17.36	0.5788	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,359.12510	1,549.582	16.61	0.7262	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,318.06280	2,119.424	19.67	0.6882	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			418.66280	488.424	19.67	0.3118	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,899.27680	1,713.005	19.04	0.6288	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			519.87680	602.005	19.04	0.3712	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			488.52510	410.582	16.61	0.2738	0.00	0	1,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,727.11330	3,996.267	16.51	0.9813	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			17.51330	16.567	16.51	0.0187	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,318.80470	2,556.416	14.45	0.9206	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			109.20470	76.716	14.45	0.0794	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		1,965.48260	1,777.865	19.05	0.6295	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		535.08260	617.565	19.05	0.3705	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		2,045.59870	2,268.594	15.16	0.8758	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		185.99870	138.894	15.16	0.1242	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		1,886.87050	1,702.467	18.93	0.6174	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		556.47050	642.167	18.93	0.3826	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,965.32300	2,183.412	15.38	0.8600	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		215.72300	163.712	15.38	0.1400	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,232.48110	1,083.735	17.88	0.4922	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		802.08110	923.435	17.88	0.5078	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		1,449.10390	1,644.412	16.53	0.7394	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		469.50390	394.712	16.53	0.2606	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		2,230.10020	2,463.320	14.67	0.9076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		130.50020	93.620	14.67	0.0924	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		1,832.44450	1,650.354	18.84	0.6087	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		572.04450	660.054	18.84	0.3913	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		2,687.53220	2,478.219	20.03	0.7222	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		377.13220	437.919	20.03	0.2778	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		2,198.47950	2,430.051	14.75	0.9026	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		138.87950	100.351	14.75	0.0974	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		439.47450	368.260	16.49	0.2480	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		1,499.07450	1,697.960	16.49	0.7520	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		902.00400	1,035.623	17.56	0.5521	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,052.40400	915.923	17.56	0.4479	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		898.22160	1,031.405	17.57	0.5505	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,058.62160	921.705	17.57	0.4495	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		905.79710	1,039.853	17.55	0.5537	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,046.19710	910.153	17.55	0.4463	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		2,496.72630	2,293.522	19.76	0.6944	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		431.52630	499.522	19.76	0.3056	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		2,050.18750	1,860.202	19.14	0.6358	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		534.98750	616.202	19.14	0.3642	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		503.25140	425.403	16.58	0.2706	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		1,438.05140	1,631.403	16.58	0.7294	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		845.40410	728.192	17.05	0.3754	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		1,152.20410	1,308.792	17.05	0.6246	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		2,663.45090	2,457.142	19.82	0.6960	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		453.95090	522.142	19.82	0.3040	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,213.13360	2,020.839	19.24	0.6415	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		553.63360	635.839	19.24	0.3585	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		518.18720	440.627	16.55	0.2667	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		1,528.68720	1,725.626	16.55	0.7333	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,067.09800	933.706	17.46	0.4266	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		1,048.89800	1,189.706	17.46	0.5734	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		2,895.66140	2,687.441	20.11	0.7031	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		470.16140	533.841	20.11	0.2969	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,391.25030	2,197.782	19.50	0.6477	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			575.75030	654.182	19.50	0.3523	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			534.38990	456.723	16.58	0.2639	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,618.88990	1,813.123	16.58	0.7361	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,057.16290	1,189.364	17.75	0.5540	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,207.56290	1,069.764	17.75	0.4460	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,053.42230	1,185.304	17.77	0.5526	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,213.82230	1,075.704	17.77	0.4474	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,049.69570	1,181.260	17.78	0.5513	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,220.09570	1,081.660	17.78	0.4487	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,109.19860	2,901.656	20.37	0.7070	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			491.49860	551.656	20.37	0.2930	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,567.15520	2,374.332	19.73	0.6525	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			599.45520	674.332	19.73	0.3475	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			547.92990	470.701	16.59	0.2606	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,710.22990	1,900.701	16.59	0.7394	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,241.56120	1,109.378	17.84	0.4296	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,214.26120	1,343.878	17.84	0.5704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,222.60090	1,346.510	18.08	0.5547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,377.20090	1,243.709	18.08	0.4453	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,788.19160	1,962.634	16.84	0.7151	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			682.79160	599.834	16.84	0.2849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,218.92070	1,342.617	18.09	0.5535	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,383.52070	1,249.817	18.09	0.4465	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,215.24570	1,338.745	18.10	0.5523	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,389.84570	1,255.945	18.10	0.4477	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,857.99590	2,012.387	17.13	0.6878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			861.79590	770.587	17.13	0.3122	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,868.18000	2,023.340	17.12	0.6902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			851.98000	761.540	17.12	0.3098	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,863.08440	2,017.857	17.12	0.6890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			856.88440	766.057	17.12	0.3110	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,505.56820	2,650.547	18.02	0.6765	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,324.96820	1,205.347	18.02	0.3235	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,514.15690	2,659.774	18.00	0.6782	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,313.55690	1,194.574	18.00	0.3218	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,509.86200	2,655.155	18.01	0.6774	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,319.26200	1,199.955	18.01	0.3226	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,433.02840	1,306.342	18.23	0.3304	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,553.92840	2,700.042	18.23	0.6696	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,689.46570	2,844.279	18.20	0.6793	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,422.56570	1,295.979	18.20	0.3207	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,697.84260	2,853.247	18.18	0.6809	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,410.94260	1,284.947	18.18	0.3191	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,693.65410	2,848.752	18.19	0.6801	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,416.75410	1,290.452	18.19	0.3199	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R Option</b>											<b>1,293,059.87</b>	<b>5,150</b>	<b>3,547,505</b>
<b>Total \$ / R</b>											<b>1,266,028,715.27</b>	<b>93,276</b>	<b>5,220,166</b>
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			14.33690		14.08810			0.0000	1,003,583.00	70	752
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			14.55130		14.29610			0.0000	0.00	0	28
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			14.76440		14.50210			0.0000	0.00	0	9
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			14.97970		14.70960			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			15.62180		15.37620			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>1,003,583.00</b>	<b>70</b>	<b>789</b>
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			54,611.40210	71,557.493	17.58	0.7605	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			20,801.40210	12,867.493	17.58	0.2395	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			54,001.53030	70,841.327	17.60	0.7567	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			21,191.53030	13,151.327	17.60	0.2433	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			55,225.82630	72,277.859	17.57	0.7643	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			20,415.82630	12,587.859	17.57	0.2357	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			91,940.89890	109,394.172	17.07	0.7313	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			34,330.89890	26,264.171	17.07	0.2687	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			91,350.53160	108,714.517	17.07	0.7289	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			34,740.53160	26,584.517	17.07	0.2711	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			92,534.45030	110,076.112	17.06	0.7337	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			33,924.45030	25,946.112	17.06	0.2663	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			107,385.95540	124,400.867	16.73	0.6939	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			50,175.95540	40,960.867	16.73	0.3061	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			106,847.99620	123,778.291	16.74	0.6919	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			50,637.99620	41,338.291	16.74	0.3081	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			107,926.22880	125,025.592	16.73	0.6958	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			49,716.22880	40,585.592	16.73	0.3042	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			128,570.81050	146,622.356	16.69	0.6941	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			58,610.81050	49,652.356	16.69	0.3059	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			128,040.67020	146,012.744	16.69	0.6925	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			59,080.67020	50,042.744	16.69	0.3075	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			129,102.95040	147,233.813	16.68	0.6958	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			58,142.95040	49,263.813	16.68	0.3042	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			186,308.43990	201,785.657	17.12	0.6890	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			85,688.43990	76,605.657	17.12	0.3110	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			185,799.58970	201,238.732	17.13	0.6878	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			86,179.58970	77,058.732	17.13	0.3122	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			186,818.00490	202,334.008	17.12	0.6902	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			85,198.00490	76,154.008	17.12	0.3098	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>1,003,583.00</b>	<b>70</b>	<b>789</b>
£ / R	On	03/11/2017			18.59110		18.42900			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	15/12/2017	Foreign Exchange Future			18.73940		18.47170			0.0000	37,478.80	2	10
£ / R	On	18/12/2017	Foreign Exchange Future			18.75090		18.48300			0.0000	38,720,608.50	2,065	204,517
£ / R	On	31/01/2018	Foreign Exchange Future			18.91560		18.64430			0.0000	0.00	0	10
£ / R	On	19/03/2018	Foreign Exchange Future			19.08770		18.81110			0.0000	3,817,540.00	200	3,191
£ / R	On	18/06/2018	Foreign Exchange Future			19.42510		19.13790			0.0000	0.00	0	3,383
£ / R	On	17/09/2018	Foreign Exchange Future			19.76700		19.46920			0.0000	0.00	0	3,565
£ / R	On	14/06/2019	Foreign Exchange Future			20.52610		20.24080			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>42,575,627.30</b>	<b>2,267</b>	<b>214,676</b>
£ / R	On	03/11/2017	Foreign Exchange Option	18.42	Put			0.00000	0.000	14.40	0.0000	0.00	0	0
£ / R	On	03/11/2017	Foreign Exchange Option	18.42	Call			0.00000	171.100	14.40	1.0000	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put			566.82950	424.402	18.30	0.4604	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call			378.52950	503.802	18.30	0.5396	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1.62210	2.615	31.08	0.0042	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,658.62210	6,391.715	31.08	0.9958	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			336.27900	240.840	17.98	0.3072	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			619.27900	791.740	17.98	0.6928	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,436.39220	1,216.084	19.86	0.7721	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			119.39220	166.985	19.86	0.2279	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1.60250	2.585	31.08	0.0042	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,668.60250	6,401.685	31.08	0.9958	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.58310	2.554	31.08	0.0041	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,678.58310	6,411.654	31.08	0.9959	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			846.85780	703.251	18.96	0.4801	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			581.15780	708.851	18.96	0.5199	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,834.65990	2,069.714	18.26	0.8377	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			233.55990	192.014	18.26	0.1623	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,738.48710	1,548.267	19.46	0.6526	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			409.58710	495.967	19.46	0.3474	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,826.88890	2,061.601	18.26	0.8364	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			235.78890	193.901	18.26	0.1636	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,819.13670	2,053.502	18.25	0.8351	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			238.03670	195.802	18.25	0.1649	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,001.31560	2,244.818	18.34	0.8623	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			190.21560	157.118	18.34	0.1377	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,760.56240	1,979.727	17.96	0.7403	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			532.66240	464.627	17.96	0.2597	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,773.77690	1,993.651	17.96	0.7428	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			525.87690	458.551	17.96	0.2572	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,767.15980	1,986.682	17.96	0.7415	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			529.25980	461.582	17.96	0.2585	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,957.40820	2,174.941	17.95	0.7135	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			728.20820	647.941	17.95	0.2865	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,951.21200	2,168.414	17.95	0.7124	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			732.01200	651.413	17.95	0.2876	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,945.02840	2,161.891	17.95	0.7113	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			735.82840	654.892	17.95	0.2887	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,636.73350	2,839.365	17.41	0.7093	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,015.93350	933.265	17.41	0.2907	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,630.79040	2,833.155	17.41	0.7085	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,019.99040	937.055	17.41	0.2915	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,624.85690	2,826.946	17.42	0.7077	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,024.05690	940.846	17.42	0.2923	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,200</b>
<b>Total £ / R</b>												<b>42,575,627.30</b>	<b>2,267</b>	<b>216,876</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12573		0.12398			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12827		0.12646			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13087		0.12898			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14567		0.14405			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,411.11690	1,583.375	20.41	0.9714	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			12.91690	10.175	20.41	0.0286	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			557.36570	679.269	18.17	0.7774	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			159.16570	106.069	18.17	0.2226	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			151.26120	196.850	20.77	0.3368	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			753.06120	623.650	20.77	0.6632	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			480.43900	554.531	20.29	0.4814	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			834.83900	727.931	20.29	0.5186	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,695.36160	1,854.613	15.92	0.9484	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			49.76160	28.013	15.92	0.0516	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			944.52370	1,065.576	18.46	0.7414	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			298.92370	238.976	18.46	0.2586	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			774.96150	865.591	20.04	0.5482	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			876.86150	778.991	20.04	0.4518	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			462.92560	522.666	21.32	0.3756	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,564.82560	1,436.066	21.32	0.6244	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,263.41860	1,391.397	18.32	0.7493	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			365.31860	304.797	18.32	0.2507	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,127.05870	2,221.067	18.53	0.7263	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			722.45870	653.867	18.53	0.2737	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,680.52480	1,764.089	20.29	0.6114	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,275.92480	1,196.889	20.29	0.3886	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,707.25320	2,833.911	16.56	0.8480	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			302.65320	266.711	16.56	0.1520	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>225</b>
€ / R	On	15/11/2017	Foreign Exchange Future			16.55740		16.34320			0.0000	0.00	0	21



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/11/2017	Foreign Exchange Future			16.60650		16.39130			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			16.67280		16.52820			0.0000	50,018.40	3	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.68460		16.46810			0.0000	130,490,256.60	7,821	104,622
€ / R	On	27/12/2017	Foreign Exchange Future			16.71990		16.50280			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.85280		16.63300			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			17.02950		16.80510			0.0000	8,855,340.00	520	13,724
€ / R	On	18/06/2018	Foreign Exchange Future			17.37980		17.14610			0.0000	0.00	0	510
€ / R	On	17/09/2018	Foreign Exchange Future			17.74090		17.49740			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.88230		18.66330			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>139,395,615.00</b>	<b>8,344</b>	<b>125,159</b>
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			47.12880	20.691	16.52	0.0891	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			480.32880	668.091	16.52	0.9109	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			24.52420	15.608	16.25	0.0518	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			905.82420	1,112.109	16.25	0.9482	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			0.00000	316.266	17.27	0.4261	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			0.00000	469.066	17.27	0.5739	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			803.40270	974.399	16.65	0.8318	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			135.30270	89.799	16.65	0.1682	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			439.21480	330.359	17.32	0.4272	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			377.31480	484.959	17.32	0.5728	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			664.82720	819.326	16.77	0.7707	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			196.72720	134.726	16.77	0.2293	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			542.18330	680.098	16.98	0.6999	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			274.08330	195.498	16.98	0.3001	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,474.53770	2,689.729	22.26	0.9888	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			6.43770	5.129	22.26	0.0112	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			958.50740	1,144.750	16.78	0.8790	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			90.40740	60.150	16.78	0.1210	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,345.59510	2,560.481	21.63	0.9870	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			7.49510	5.881	21.63	0.0130	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			362.71320	267.776	17.18	0.3724	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			440.81320	562.376	17.18	0.6276	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			349.12650	449.216	17.40	0.5453	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			481.02650	364.616	17.40	0.4547	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			5.46770	5.905	29.96	0.0102	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,947.36770	4,731.305	29.96	0.9898	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			60.01470	80.855	20.14	0.1390	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,651.91470	1,456.255	20.14	0.8610	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			59.26750	79.849	20.15	0.1375	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,661.16750	1,465.249	20.15	0.8625	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			60.77020	81.872	20.12	0.1405	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,642.67020	1,447.272	20.12	0.8595	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			118.49100	79.948	16.90	0.1402	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,001.29100	1,179.848	16.90	0.8598	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			216.63820	165.250	16.63	0.2043	0.00	0	193,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,049.63820	1,218.050	16.63	0.7957	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			82.21820	71.246	16.83	0.0851	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,837.18710	3,056.034	18.16	0.9658	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			811.05310	694.798	17.13	0.4725	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			616.15310	724.298	17.13	0.5275	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,026.45970	2,239.975	16.84	0.9157	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			81.35970	70.475	16.84	0.0843	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,017.31820	2,230.746	16.83	0.9149	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			104.39600	91.201	16.48	0.1064	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			535.52970	447.645	16.66	0.3589	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			840.62970	977.145	16.66	0.6411	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,035.61130	2,249.213	16.86	0.9165	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			80.51130	69.713	16.86	0.0835	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			32.08710	26.534	18.16	0.0342	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,854.24410	2,065.980	16.55	0.8986	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			99.14410	86.480	16.55	0.1014	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,809.49600	2,020.701	16.48	0.8936	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,889.36720	2,088.244	15.86	0.8371	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			233.26720	198.444	15.86	0.1629	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,597.02470	3,395.227	20.15	0.8351	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			193.12470	225.027	20.15	0.1649	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,881.72060	2,080.176	15.86	0.8358	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			235.62060	200.376	15.86	0.1642	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,874.08690	2,072.122	15.86	0.8346	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			237.98690	202.322	15.86	0.1654	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,428.62930	3,658.095	16.46	0.9692	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			32.52930	28.295	16.46	0.0308	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,081.30700	2,285.897	15.89	0.8657	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			185.20700	156.097	15.89	0.1343	0.00	0	54,617
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,254.58460	1,396.255	16.21	0.6236	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			867.18460	765.355	16.21	0.3764	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,249.84440	1,391.129	16.22	0.6221	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			872.44440	770.229	16.22	0.3779	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,259.33480	1,401.398	16.20	0.6251	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			861.93480	760.498	16.20	0.3749	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,500.05550	2,661.185	16.00	0.7433	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			716.75550	658.885	16.00	0.2567	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,512.13330	2,674.659	16.00	0.7452	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			708.83330	652.359	16.00	0.2548	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,506.09200	2,667.921	16.00	0.7442	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			712.79200	655.621	16.00	0.2558	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>419,272</b>
<b>Total € / R</b>												<b>139,395,615.00</b>	<b>8,344</b>	<b>544,431</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.95190		10.87230			0.0000	3,833,165.00	350	16,036

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	27/12/2017	Foreign Exchange Future			10.96750		10.88770			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			11.10920		11.02620			0.0000	0.00	0	1,150
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.26780		11.17990			0.0000	0.00	0	550
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.42860		11.33540			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.90870		11.83490			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>3,833,165.00</b>	<b>350</b>	<b>17,736</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			31.48490	38.073	18.61	0.1127	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,039.18490	966.174	18.61	0.8873	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			32.88190	39.760	18.56	0.1170	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,020.58190	947.860	18.56	0.8830	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			32.17560	38.908	18.58	0.1148	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,029.87560	957.008	18.58	0.8852	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			910.99980	985.619	15.86	0.9388	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			23.29980	18.119	15.86	0.0612	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			901.87380	976.312	15.86	0.9368	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			24.17380	18.812	15.86	0.0632	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			920.15170	994.946	15.86	0.9407	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			22.45170	17.446	15.86	0.0593	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			84.06270	73.733	15.99	0.1300	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,101.93150	1,174.424	15.99	0.8679	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			85.73150	75.224	15.99	0.1321	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,118.61920	1,191.744	16.01	0.8718	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			82.41920	72.544	16.01	0.1282	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,110.26270	1,182.933	15.99	0.8700	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			925.50550	992.597	15.24	0.7413	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			245.60550	224.797	15.24	0.2587	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			918.64300	985.511	15.23	0.7388	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			248.74300	227.711	15.23	0.2612	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			932.39280	999.712	15.24	0.7438	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			242.49280	221.912	15.24	0.2562	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			741.00600	797.887	14.92	0.6074	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			515.60600	479.287	14.92	0.3926	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			736.05100	792.694	14.93	0.6049	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			520.65100	484.094	14.93	0.3951	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			731.12260	787.528	14.94	0.6024	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			525.72260	488.928	14.94	0.3976	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			490.92030	471.554	14.54	0.3041	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,318.07260	1,372.825	14.54	0.6993	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			483.17260	464.125	14.54	0.3007	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,311.93680	1,366.533	14.54	0.6976	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			487.03680	467.833	14.54	0.3024	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,305.82030	1,360.254	14.54	0.6959	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>												<b>3,833,165.00</b>	<b>350</b>	<b>17,736</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.22930		10.99250			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.40770		11.16540			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.58330		11.33510			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>350</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			521.69280	722.666	15.19	0.8877	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			69.19280	33.366	15.19	0.1123	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			514.04590	713.780	15.17	0.8845	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			71.54590	34.480	15.17	0.1155	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			529.39520	731.584	15.21	0.8908	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			66.89520	32.284	15.21	0.1092	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,159.89460	1,383.025	15.59	0.9128	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			64.49460	45.325	15.59	0.0872	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,151.31210	1,373.754	15.56	0.9115	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			65.91210	46.054	15.56	0.0885	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,168.50110	1,392.307	15.62	0.9141	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			63.10110	44.607	15.62	0.0859	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			810.23640	985.054	14.66	0.7414	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			295.13640	221.754	14.66	0.2586	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			804.19600	978.009	14.66	0.7388	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			299.09600	224.709	14.66	0.2612	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			816.31200	992.129	14.66	0.7439	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			291.21200	218.829	14.66	0.2561	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>350</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			14.34340		14.15000			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.65590		14.45530			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.97420		14.76430			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.63240		16.44860			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			390.53270	506.380	16.41	0.6599	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			270.53270	192.980	16.41	0.3401	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			385.08620	500.062	16.41	0.6554	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			275.08620	196.662	16.41	0.3446	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			396.02570	512.745	16.40	0.6645	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			266.02570	189.345	16.40	0.3355	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			730.53520	851.711	16.06	0.6581	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			425.23520	345.811	16.06	0.3419	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			725.09830	845.750	16.07	0.6554	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			429.79830	349.850	16.07	0.3446	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			735.99760	857.703	16.05	0.6608	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	14.14	Put			420.69760	341.803	16.05	0.3392	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			872.07530	988.634	16.08	0.6183	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			637.77530	544.433	16.08	0.3817	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			867.24290	983.413	16.09	0.6161	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			642.94290	549.213	16.09	0.3839	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			862.42810	978.215	16.10	0.6140	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			648.12810	554.015	16.10	0.3860	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,300.17600	2,431.097	15.88	0.7591	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			581.57600	528.697	15.88	0.2409	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,293.41220	2,424.202	15.88	0.7580	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			584.81220	531.802	15.88	0.2420	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,306.95160	2,438.003	15.88	0.7601	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			578.35160	525.603	15.88	0.2399	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.15440		2.12540			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.17290		2.14340			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.19210		2.16170			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.26910		2.24230			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			41.05810	20.918	16.54	0.0405	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,703.44660	1,970.139	16.57	0.9510	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			49.44660	26.139	16.57	0.0490	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,890.65260	2,162.922	16.92	0.9636	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			36.65260	18.922	16.92	0.0364	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,795.05810	2,064.918	16.54	0.9595	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,313.95620	2,574.680	17.45	0.8783	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			179.95620	145.680	17.45	0.1217	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,228.85570	2,486.147	17.32	0.8697	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			194.85570	157.147	17.32	0.1303	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,400.03010	2,663.969	17.57	0.8863	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			166.03010	134.969	17.57	0.1137	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,937.57010	2,163.135	16.53	0.7556	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			520.57010	442.135	16.53	0.2444	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,870.65840	2,093.283	16.55	0.7434	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			553.65840	472.283	16.55	0.2566	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,005.84720	2,234.326	16.52	0.7676	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			488.84720	413.326	16.52	0.2324	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,394.18110	3,603.972	16.80	0.7721	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			771.18110	712.972	16.80	0.2279	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,325.31710	3,532.831	16.79	0.7650	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			802.31710	741.831	16.79	0.2350	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,463.85320	3,675.898	16.82	0.7790	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	14/06/2019	Foreign Exchange Option	1.97	Put			740.85320	684.899	16.82	0.2210	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>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.25620		2.22770			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.30370		2.27410			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.35310		2.32250			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.68180		2.65350			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	18/12/2017	Foreign Exchange Option	2.01	Put			26.79140	13.784	17.21	0.0261	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,106.85620	2,377.124	16.85	0.9712	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			29.85620	15.123	16.85	0.0288	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,301.06460	2,574.583	17.57	0.9764	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			24.06460	12.583	17.57	0.0236	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,203.79140	2,475.784	17.21	0.9739	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,480.53910	1,682.396	17.17	0.7187	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			539.53910	445.396	17.17	0.2813	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,420.49860	1,615.457	17.18	0.7037	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			579.49860	478.457	17.18	0.2963	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,542.32670	1,750.920	17.16	0.7334	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			501.32670	413.920	17.16	0.2666	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,766.61890	1,977.977	16.65	0.6947	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			741.61890	646.977	16.65	0.3053	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,710.08840	1,916.124	16.68	0.6823	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			785.08840	685.124	16.68	0.3177	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,824.57160	2,041.181	16.62	0.7069	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			699.57160	610.181	16.62	0.2931	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			396.35680	360.259	16.53	0.1188	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,450.70750	5,694.018	16.51	0.8769	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			415.70750	376.018	16.51	0.1231	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,370.70740	5,612.839	16.53	0.8721	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			435.70740	394.839	16.53	0.1279	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,531.35680	5,778.259	16.53	0.8812	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	18/12/2017	Foreign Exchange Future			1.83830		1.80700			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.86940		1.83740			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.89990		1.86680			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.11170		2.08030			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			646.93840	857.516	17.14	0.7451	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			276.93840	174.516	17.14	0.2549	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			588.31850	788.842	17.24	0.7131	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			318.31850	205.842	17.24	0.2869	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			709.17400	929.590	17.03	0.7757	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			239.17400	146.590	17.03	0.2243	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,329.23360	1,566.017	17.02	0.7710	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			355.23360	272.017	17.02	0.2290	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,262.72820	1,493.193	17.03	0.7540	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			388.72820	299.193	17.03	0.2460	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,397.76830	1,640.664	17.02	0.7875	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			323.76830	246.664	17.02	0.2125	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,578.21800	1,816.681	16.68	0.7412	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			510.21800	417.681	16.68	0.2588	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,516.25740	1,748.447	16.70	0.7270	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			548.25740	449.447	16.70	0.2730	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,641.87400	1,886.466	16.67	0.7552	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			473.87400	387.466	16.67	0.2448	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			481.80400	434.430	16.95	0.1633	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,712.26960	3,975.508	16.97	0.8298	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			509.26960	458.508	16.97	0.1702	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,640.71870	3,900.458	16.99	0.8228	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			537.71870	483.458	16.99	0.1772	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,784.80400	4,051.430	16.95	0.8367	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.13730		0.13480			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13640		0.13440			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13540		0.13420			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			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	18/12/2017	Foreign Exchange Future			1.76100		1.73700			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.79210		1.76740			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.82380		1.79820			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.95570		1.89580			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	18/12/2017	Foreign Exchange Future			9.88550		9.74470			0.0000	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			10.02050		9.87590			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
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.15680		10.00770			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.21070		11.08350			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	18/12/2017	Foreign Exchange Option	9.81	Call			208.13670	274.635	17.04	0.5628	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			273.43670	199.135	17.04	0.4372	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			204.09920	269.378	17.04	0.5561	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			279.39920	203.878	17.04	0.4439	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			212.23890	279.962	17.03	0.5695	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			267.53890	194.462	17.03	0.4305	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			649.38860	750.487	16.99	0.7314	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			223.48860	179.987	16.99	0.2686	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			643.13210	743.481	16.99	0.7280	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			227.23210	182.981	16.99	0.2720	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			655.68470	757.526	17.00	0.7347	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			219.78470	177.026	17.00	0.2653	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			600.17520	686.799	16.32	0.6219	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			432.47520	369.999	16.32	0.3781	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			595.16390	681.328	16.33	0.6189	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			437.46390	374.528	16.33	0.3811	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			605.21860	692.302	16.31	0.6250	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			427.51860	365.502	16.31	0.3750	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,532.45080	1,629.739	15.55	0.7638	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			368.95080	339.039	15.55	0.2362	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,525.56290	1,622.632	15.55	0.7622	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			372.06290	341.932	15.55	0.2378	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,539.35180	1,636.863	15.55	0.7653	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			365.85180	336.163	15.55	0.2347	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	18/12/2017	Foreign Exchange Future			1.35680		1.34020			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.37230		1.34840			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.38890		1.35770			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.50280		1.48930			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	18/12/2017	Foreign Exchange Option	1.30	Call			402.00000	568.000		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			302.00000	468.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			202.00000	368.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			484.00000	723.000		1.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			384.00000	623.000		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			284.00000	523.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	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	1.32	Call			377.00000	689.000		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			277.00000	589.000		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
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			477.00000	789.000		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			1,693.00000	1,828.000		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			1,593.00000	1,728.000		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			1,793.00000	1,928.000		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	18/12/2017	Foreign Exchange Future			1.30790		1.31200			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31180		1.31580			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.31570		1.31970			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.16380		1.16890			0.0000	0.00	0	111
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.17030		1.17550			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.17710		1.18230			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>111</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>111</b>
RAIN	On	18/12/2017	Foreign Exchange Future			25,145.86000		24,799.25000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			25,566.34000		25,208.91000			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	18/12/2017	Foreign Exchange Future			10.51020		10.36910			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.67970		10.53510			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.85000		10.70060			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			12.08230		11.93760			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			604.11640	729.985	15.93	0.8963	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			45.01640	29.785	15.93	0.1037	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			595.49240	720.989	15.91	0.8933	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			46.39240	30.788	15.91	0.1067	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			612.77630	739.009	15.95	0.8992	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			43.67630	28.809	15.95	0.1008	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			743.95600	855.008	15.74	0.7806	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			168.85600	135.308	15.74	0.2194	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			736.96250	847.536	15.74	0.7775	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			171.86250	137.836	15.74	0.2225	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			750.98620	862.513	15.74	0.7837	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			165.88620	132.813	15.74	0.2163	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			851.66670	963.087	15.23	0.7442	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			251.06670	213.087	15.23	0.2558	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			845.05460	956.068	15.23	0.7416	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			254.45460	216.068	15.23	0.2584	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			858.31200	970.134	15.23	0.7469	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			247.71200	210.134	15.23	0.2531	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,147.13020	2,274.197	15.46	0.8559	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			209.53020	191.897	15.46	0.1441	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,139.22930	2,266.113	15.46	0.8547	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			211.62930	193.813	15.46	0.1453	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,155.04590	2,282.295	15.46	0.8570	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			207.44590	189.995	15.46	0.1430	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	18/12/2017	Foreign Exchange Future			3.66060		3.65420			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.61190		3.60860			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.56090		3.56200			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.55840		3.52490			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,775</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			39.46160	41.831	14.46	0.3456	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			125.26160	121.231	14.46	0.6544	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			36.62210	38.876	14.51	0.3270	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			132.42210	128.276	14.51	0.6730	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			42.47890	44.967	14.41	0.3647	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			118.27890	114.367	14.41	0.6353	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			174.31170	177.118	14.50	0.6314	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			85.71170	85.218	14.50	0.3686	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			168.10460	170.897	14.46	0.6194	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			89.50460	88.997	14.46	0.3806	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			180.63720	183.456	14.54	0.6431	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			82.03720	81.556	14.54	0.3569	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			122.15190	123.159	14.81	0.4299	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			220.15190	222.259	14.81	0.5701	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			118.51230	119.539	14.82	0.4209	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			226.51230	228.639	14.82	0.5791	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			125.87940	126.867	14.79	0.4390	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			213.87940	215.967	14.79	0.5610	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			281.77690	300.510	15.97	0.5560	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			286.87690	272.110	15.97	0.4440	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			277.48880	296.041	15.98	0.5505	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			292.58880	277.641	15.98	0.4495	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			286.11940	305.035	15.95	0.5615	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			281.21940	266.635	15.95	0.4385	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>4,775</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.40740		1.38370			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.38810		1.36420			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.36560		1.34140			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			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>1 451 543 645.70</b>	<b>99,157</b>	<b>2,039,129</b>
<b>Total Options</b>												<b>1 293 059.87</b>	<b>5,150</b>	<b>3,968,977</b>
<b>Grand Total:</b>												<b>1,452,836,705.57</b>	<b>104,307</b>	<b>6,008,106</b>