



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: 26/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/06/2017 Foreign Exchange Future			12.84980		12.94400			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.85180		12.94850			0.0000	0.00	0	4,630
\$ / R On 05/07/2017 Foreign Exchange Future			12.86150		12.95990			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.86570		12.96430			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.87250		12.97090			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.87710		12.97530			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.88160		12.97970			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			12.88840		12.98630			0.0000	0.00	0	1,272
\$ / R On 18/07/2017 Foreign Exchange Future			12.89070		12.98840			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			12.89300		12.99060			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			12.89760		12.99500			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.90670		13.00380			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.91120		13.00820			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			12.91990		13.01680			0.0000	51,679.60	4	3,606
\$ / R On 04/08/2017 Foreign Exchange Future			12.92840		13.02540			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			12.94330		13.04050			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			12.95610		13.05340			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			12.98170		13.07930			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			12.98590		13.08350			0.0000	0.00	0	2,705
\$ / R On 18/09/2017 Foreign Exchange Future			13.02380		13.12160			0.0000	555,829,736.40	42,678	833,676
\$ / R On 27/09/2017 Foreign Exchange Future			13.04280		13.14070			0.0000	0.00	0	377

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2017	Foreign Exchange Future			13.04490		13.14280			0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Future			13.04700		13.14490			0.0000	0.00	0	730
\$ / R	On	23/10/2017	Foreign Exchange Future			13.09740		13.19560			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.10570		13.20400			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.14140		13.23990			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.17290		13.27150			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.21490		13.31370			0.0000	89,332,724.00	6,760	126,596
\$ / R	On	22/12/2017	Foreign Exchange Future			13.22330		13.32220			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.24620		13.34520			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.33250		13.43230			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.33660		13.43650			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.40240		13.50290			0.0000	201,036.00	15	9,914
\$ / R	On	25/04/2018	Foreign Exchange Future			13.47810		13.57860			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.51090		13.61130			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.51910		13.61940			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.58860		13.68880			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.70610		13.80720			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.77980		13.88170			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.90000		14.00310			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.96530		14.06900			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.09390		14.19890			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.16350		14.26920			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>645,415,176.00</b>	<b>49,457</b>	<b>1,001,708</b>
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,296.23020	3,390.360	97.34	0.9993	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			0.23020	0.160	97.34	0.0007	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			561.84960	651.911	31.04	0.9837	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			5.84960	1.711	31.04	0.0163	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			754.69560	849.730	26.98	0.9877	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			3.19560	1.530	26.98	0.0123	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			1,043.06960	1,139.836	22.60	0.9912	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			2.96960	1.337	22.60	0.0088	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			606.74880	691.682	17.57	0.9539	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			21.04880	7.382	17.57	0.0461	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,104.99980	1,200.209	20.70	0.9851	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			5.89980	2.709	20.70	0.0149	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			5,004.71490	5,102.902	36.65	1.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.01490	0.002	36.65	0.0000	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			11.06320	5.671	19.80	0.0281	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			985.76320	1,078.571	19.80	0.9719	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			380.44700	298.512	15.01	0.7197	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			55.14700	71.412	15.01	0.2803	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			286.17170	343.485	16.18	0.7036	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			125.87170	85.085	16.18	0.2964	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			766.37960	851.416	18.20	0.9208	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			32.67960	19.816	18.20	0.0792	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	18/07/2017	Foreign Exchange Option	12.50	Call			519.79020	434.193	13.92	0.8207	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			31.39020	43.493	13.92	0.1793	0.00	0	34,000
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			169.37890	208.904	15.10	0.5145	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			239.97890	181.904	15.10	0.4855	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,570.20280	1,665.702	20.74	0.9863	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			5.20280	3.302	20.74	0.0137	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			155.42450	118.338	16.12	0.3186	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			351.62450	411.638	16.12	0.6814	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,310.94560	1,402.412	19.53	0.9667	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			14.74560	9.112	19.53	0.0333	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			584.58030	657.931	17.34	0.8044	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			92.78030	69.131	17.34	0.1956	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,523.21150	3,620.049	31.01	0.9964	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			1.41150	1.249	31.01	0.0036	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			773.28300	851.672	17.83	0.8556	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			70.08300	51.572	17.83	0.1444	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			443.58830	505.668	16.48	0.6912	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			168.98830	134.068	16.48	0.3088	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			806.31400	882.415	17.76	0.8231	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			96.81400	75.715	17.76	0.1769	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			497.87320	558.934	16.40	0.6747	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			201.27320	165.034	16.40	0.3253	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			620.02290	684.365	16.67	0.7005	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			199.32290	166.065	16.67	0.2995	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,765.73720	3,862.621	25.87	0.9906	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			5.03720	4.321	25.87	0.0094	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			286.11130	325.795	15.16	0.4796	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			399.61130	341.695	15.16	0.5204	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			3.60700	2.783	23.47	0.0061	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,262.00700	4,358.983	23.47	0.9939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			3.55190	2.739	23.47	0.0060	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,271.95190	4,368.939	23.47	0.9940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			3.66300	2.827	23.47	0.0062	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			66.90590	79.438	13.76	0.1682	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			438.89270	488.589	15.71	0.5559	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			360.49270	312.389	15.71	0.4441	0.00	0	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			115.56170	96.852	18.42	0.1651	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			930.43170	845.439	13.78	0.8283	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			68.83170	81.639	13.78	0.1717	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			277.71790	313.911	15.02	0.4331	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			499.31790	437.711	15.02	0.5669	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			938.50590	853.238	13.76	0.8318	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			388.59930	337.649	15.52	0.4714	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			679.56330	605.675	14.45	0.6957	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			157.96330	181.875	14.45	0.3043	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			1,029.61820	1,103.904	17.81	0.7891	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			151.21820	127.704	17.81	0.2109	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,243.96170	1,323.052	18.42	0.8349	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			161.41120	136.575	17.66	0.2236	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,388.32000	3,484.163	22.52	0.9836	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			9.92000	7.963	22.52	0.0164	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			603.47190	662.580	16.39	0.6444	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			275.07190	236.380	16.39	0.3556	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			396.99930	443.849	15.52	0.5286	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			734.63920	799.686	16.88	0.6989	0.00	0	216,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			209.71520	179.068	17.07	0.2819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			788.11520	855.268	17.07	0.7181	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			979.43900	892.852	13.65	0.8486	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			57.83900	69.052	13.65	0.1514	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			979.81120	1,052.776	17.66	0.7764	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			82.77780	67.952	18.99	0.1208	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,314.55960	1,394.972	18.62	0.8474	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			106.15960	88.772	18.62	0.1526	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			502.03840	555.649	15.99	0.5930	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			323.63840	279.449	15.99	0.4070	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			226.23920	193.486	16.88	0.3011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			87.74890	72.256	18.91	0.1275	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,927.54150	2,015.386	19.71	0.9261	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			49.14150	39.186	19.71	0.0739	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			866.48170	936.100	17.32	0.7439	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			188.08170	159.900	17.32	0.2561	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,511.17780	1,594.152	18.99	0.8792	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			402.86490	450.124	15.55	0.5326	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			554.91460	489.110	14.83	0.6100	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			233.31460	265.310	14.83	0.3900	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,666.31610	1,751.359	19.26	0.8995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			67.91610	55.159	19.26	0.1005	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,466.14890	1,548.456	18.91	0.8725	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			260.53320	223.566	16.53	0.3397	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,894.74930	2,988.891	21.48	0.9742	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			16.34930	12.691	21.48	0.0258	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			748.56070	670.912	14.26	0.7371	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			126.96070	147.112	14.26	0.2629	529,604.64	3,600	53,086
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			384.46490	333.924	15.55	0.4674	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			6.22380	5.029	23.47	0.0104	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			90.87510	74.968	18.86	0.1317	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,439.27510	1,521.168	18.86	0.8683	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,151.81020	1,060.758	13.24	0.9068	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			30.21020	36.958	13.24	0.0932	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			638.93320	699.766	16.53	0.6603	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			326.53430	366.954	15.21	0.4755	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,879.75540	4,977.218	23.47	0.9976	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		1.35540	1.018	23.47	0.0024	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,200.29600	1,278.510	18.30	0.8266	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		121.89600	102.310	18.30	0.1734	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,884.62380	3,981.229	23.47	0.9896	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		6.05880	4.803	23.47	0.0100	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		119.31900	100.088	18.35	0.1700	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,217.71900	1,296.288	18.35	0.8300	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,638.72560	1,723.425	19.21	0.8962	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		70.32560	57.225	19.21	0.1038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		448.13430	390.754	15.21	0.5245	0.00	0	5,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	23.47	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,289.33360	3,384.912	22.31	0.9821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		10.93360	8.711	22.31	0.0179	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		290.41030	249.940	16.26	0.3722	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		568.81030	626.140	16.26	0.6278	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,914.45880	4,011.003	23.47	0.9900	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		827.07760	895.403	17.19	0.7312	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		584.39180	516.517	14.73	0.6315	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		212.79180	242.717	14.73	0.3685	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,685.86870	3,782.342	23.15	0.9874	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		7.46870	6.142	23.15	0.0126	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,878.40000	986,976.200	23.47	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,252.06300	4,349.027	23.47	0.9938	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		196.51100	167.299	17.22	0.2662	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		834.91100	903.499	17.22	0.7338	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		107.28930	89.740	18.60	0.1541	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,305.68930	1,385.940	18.60	0.8459	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		198.67760	169.203	17.19	0.2688	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,995.74340	4,092.027	22.63	0.9901	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		6.44340	4.827	22.63	0.0099	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		646.83460	706.324	16.49	0.6452	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		287.53460	249.124	16.49	0.3548	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		438.48510	486.653	15.66	0.5358	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		401.28510	351.553	15.66	0.4642	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		351.69800	391.907	15.28	0.4739	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		476.59800	418.907	15.28	0.5261	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,728.47380	1,810.956	19.08	0.8585	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		114.07380	98.356	19.08	0.1415	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,117.86380	1,189.296	17.68	0.7458	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		221.86380	194.996	17.68	0.2542	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		614.81880	551.933	15.04	0.5820	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		330.81880	366.233	15.04	0.4180	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		667.52440	723.680	16.30	0.6048	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		371.52440	329.380	16.30	0.3952	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,252.43860	4,349.510	20.70	0.9899	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		6.43860	5.210	20.70	0.0101	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,024.02220	1,090.764	17.24	0.7006	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			283.92220	252.164	17.24	0.2994	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,489.18000	4,583.038	22.18	0.9766	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			20.68000	15.938	22.18	0.0234	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			684.16910	736.954	16.11	0.5719	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			455.66910	409.854	16.11	0.4281	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			48.27300	38.753	22.40	0.0482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,044.57300	4,133.853	22.40	0.9518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			485.25860	525.758	15.32	0.4604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			648.95860	590.658	15.32	0.5396	0.00	0	40
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			672.31550	612.634	15.23	0.5539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			458.61550	497.734	15.23	0.4461	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			48.67200	39.100	22.40	0.0485	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,034.97200	4,124.200	22.40	0.9515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			635.30560	577.824	15.37	0.5311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			501.60560	542.924	15.37	0.4689	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			621.91920	565.333	15.43	0.5227	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			518.21920	560.433	15.43	0.4773	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			48.89260	39.449	22.40	0.0489	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,025.19260	4,114.549	22.40	0.9511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,087.50120	1,007.308	14.06	0.7587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			173.80120	192.408	14.06	0.2413	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			543.78000	493.052	15.81	0.4712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			630.08000	678.152	15.81	0.5288	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			540.78130	584.385	15.51	0.4884	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			604.48130	549.285	15.51	0.5116	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			918.12430	845.931	14.42	0.6870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			254.42430	281.031	14.42	0.3130	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,965.41000	2,043.774	18.97	0.8300	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			169.11000	148.674	18.97	0.1700	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,316.41420	2,398.980	19.57	0.8663	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			130.11420	113.880	19.57	0.1337	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,228.97620	1,144.646	13.84	0.8088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			125.27620	139.745	13.84	0.1912	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,620.93570	1,527.155	13.77	0.8998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			57.23570	62.255	13.77	0.1002	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			380.87020	342.773	16.84	0.3514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			977.17020	1,037.873	16.84	0.6486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,017.40920	939.573	14.18	0.7309	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			203.70920	224.673	14.18	0.2691	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			662.88490	603.753	15.27	0.5482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			469.18490	508.853	15.27	0.4518	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			440.69100	397.661	16.41	0.3973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			826.99100	882.761	16.41	0.6027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,008.95140	3,097.082	20.79	0.9130	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			82.65140	71.982	20.79	0.0870	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	15.00	Put			1,868.65620	1,945.647	18.81	0.8180	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			182.35620	160.547	18.81	0.1820	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			693.22120	743.949	16.01	0.5545	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			506.92120	458.849	16.01	0.4455	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,397.19830	1,308.896	13.59	0.8582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			83.49830	93.996	13.59	0.1418	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			613.14400	557.250	15.47	0.5171	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			529.44400	572.350	15.47	0.4829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,974.26040	2,052.744	18.99	0.8311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			167.96040	147.644	18.99	0.1689	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			316.88230	284.355	17.39	0.2997	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,183.18230	1,249.455	17.39	0.7003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,937.24150	4,027.828	22.40	0.9476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			50.94150	42.728	22.40	0.0524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			721.32870	658.871	15.05	0.5829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			407.62870	443.971	15.05	0.4171	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,771.43220	4,864.648	22.40	0.9736	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			25.13220	19.548	22.40	0.0264	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			336.75670	302.474	17.20	0.3161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,113.05670	1,177.574	17.20	0.6839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,907.95240	3,998.976	22.40	0.9464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			51.65240	43.876	22.40	0.0536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			251.36550	224.441	18.09	0.2436	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,467.66550	1,539.541	18.09	0.7564	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,567.37480	3,657.736	21.82	0.9359	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			61.07480	52.636	21.82	0.0641	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			323.35750	290.252	17.33	0.3051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,159.65750	1,225.352	17.33	0.6949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			563.20970	511.119	15.71	0.4844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			599.50970	646.219	15.71	0.5156	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			358.03750	321.918	17.02	0.3333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,044.33750	1,107.019	17.02	0.6667	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,868.92140	3,960.200	22.36	0.9450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			52.62140	45.100	22.36	0.0550	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			94.53370	82.689	20.37	0.0993	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,780.83370	2,867.789	20.37	0.9007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			551.47120	500.198	15.77	0.4764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			617.77120	665.298	15.77	0.5236	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			256.31750	229.361	18.04	0.2481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,442.61750	1,514.461	18.04	0.7519	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,306.33900	3,395.757	21.34	0.9263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			70.03900	60.656	21.34	0.0737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,976.31610	4,066.341	22.40	0.9492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			50.01610	41.241	22.40	0.0508	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			695.52860	745.825	16.01	0.5512	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			517.72860	469.125	16.01	0.4488	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,726.33360	4,819.133	22.46	0.9705	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		28.53360	22.433	22.46	0.0295	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		654.62030	702.134	15.79	0.5255	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		569.82030	518.333	15.79	0.4745	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,197.93030	1,260.837	17.11	0.6531	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		430.23030	393.337	17.11	0.3469	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,182.80900	1,245.233	17.07	0.6482	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		439.30900	401.833	17.07	0.3518	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		957.03720	889.431	14.89	0.6192	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		454.13720	487.031	14.89	0.3808	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,217.74610	2,296.103	18.88	0.7898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		260.64610	238.503	18.88	0.2102	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,919.77980	1,993.928	18.41	0.7531	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,112.32060	4,201.499	22.18	0.9056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		114.87780	103.237	22.18	0.0939	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,121.97780	4,210.837	22.18	0.9061	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,102.66510	4,192.164	22.18	0.9051	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,695.96220	2,779.566	19.60	0.8352	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		198.86220	181.966	19.60	0.1648	0.00	0	650
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		921.36050	855.461	15.01	0.6026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		488.46050	523.061	15.01	0.3974	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		115.22060	103.899	22.18	0.0944	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		255.85480	274.883	14.19	0.2624	0.00	0	15,950
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,472.12450	2,553.473	19.27	0.8157	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		225.02450	205.873	19.27	0.1843	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,754.75790	1,826.176	18.14	0.7293	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		347.65790	318.576	18.14	0.2707	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		115.56510	104.564	22.18	0.0949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		312.67980	286.328	18.41	0.2469	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		778.37030	719.932	15.55	0.5315	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		655.47030	697.532	15.55	0.4685	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		610.10330	650.262	15.41	0.4506	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		813.00330	752.662	15.41	0.5494	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,258.75480	1,177.283	14.19	0.7376	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,815.45800	1,885.460	18.08	0.7147	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		394.05800	363.560	18.08	0.2853	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,500.50320	2,580.198	19.15	0.7960	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		269.10320	248.298	19.15	0.2040	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,342.58820	1,403.017	17.10	0.6251	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		553.88820	513.917	17.10	0.3749	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,268.46980	1,326.599	16.91	0.6077	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		587.86980	545.699	16.91	0.3923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,966.91810	3,051.986	19.69	0.8057	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		275.71810	260.586	19.69	0.1943	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,886.09260	1,952.331	17.98	0.6943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		464.89260	430.931	17.98	0.3057	0.00	0	760



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	13.64	Call			880.29810	822.999	15.81	0.5215	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			831.49810	874.399	15.81	0.4785	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,148.05080	1,079.957	14.88	0.6362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			509.25080	541.357	14.88	0.3638	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,910.09310	1,976.801	18.02	0.6977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			458.89310	425.401	18.02	0.3023	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,708.83740	2,619.911	12.87	0.9576	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			20.03740	31.311	12.87	0.0424	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,174.30110	1,105.180	14.80	0.6464	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			485.50110	516.580	14.80	0.3536	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			187.26650	173.606	21.71	0.1300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,208.46650	4,295.006	21.71	0.8700	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			188.20450	175.413	21.71	0.1311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,189.40450	4,276.813	21.71	0.8689	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,196.89900	1,125.785	14.74	0.6546	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			468.09900	497.185	14.74	0.3454	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			187.73440	174.507	21.71	0.1306	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,198.93440	4,285.907	21.71	0.8694	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,499.55960	1,560.100	17.33	0.6018	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			686.75960	646.200	17.33	0.3982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,702.00580	2,785.219	19.31	0.7363	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			443.70580	425.019	19.31	0.2637	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,498.95780	1,416.151	14.87	0.6937	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			467.25780	486.352	14.87	0.3063	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,904.52260	2,804.753	11.57	0.9658	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			22.82260	24.953	11.57	0.0342	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			698.92550	661.857	17.68	0.3882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,667.22550	1,732.057	17.68	0.6118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,434.70570	1,353.488	14.98	0.6746	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			513.00570	533.688	14.98	0.3254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,888.43030	1,958.389	18.08	0.6442	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			630.13030	598.189	18.08	0.3558	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			696.40030	659.513	17.69	0.3871	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,674.70030	1,739.713	17.69	0.6129	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			693.89230	657.186	17.71	0.3859	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,682.19230	1,747.385	17.71	0.6141	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,668.52880	1,732.634	17.70	0.5858	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			811.62880	772.634	17.70	0.4142	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			814.85940	778.786	17.97	0.4037	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,825.85940	1,893.485	17.97	0.5963	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			812.27090	776.394	17.98	0.4026	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,833.27090	1,901.094	17.98	0.5974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			817.45150	781.187	17.95	0.4047	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,818.45150	1,885.887	17.95	0.5953	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,829.33970	1,895.819	17.94	0.5737	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			928.23970	889.719	17.94	0.4263	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			931.91500	895.909	18.16	0.4169	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,982.71500	2,052.409	18.16	0.5831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			929.28610	893.479	18.17	0.4160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,990.08610	2,059.979	18.17	0.5840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			934.55340	898.348	18.14	0.4179	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,975.35340	2,044.848	18.14	0.5821	0.00	0	0
<b>Total \$ / R Option</b>												<b>529,604.64</b>	<b>3,600</b>	<b>1,448,776</b>
<b>Total \$ / R</b>												<b>645,944,780.64</b>	<b>53,057</b>	<b>2,450,484</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.02380		13.12160			0.0000	39,071.40	3	373
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.21490		13.31370			0.0000	66,074.50	5	58
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.40240		13.50290			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.58860		13.68880			0.0000	0.00	0	182
<b>Total \$ / R MAXI Future</b>												<b>105,145.90</b>	<b>8</b>	<b>617</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			4,139.37570	3,267.392	19.94	0.0627	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			206,979.37570	215,887.392	19.94	0.9373	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			4,092.51550	3,228.158	19.96	0.0620	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			207,932.51550	216,848.158	19.96	0.9380	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			4,186.80170	3,307.122	19.93	0.0634	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			206,026.80170	214,927.122	19.93	0.9366	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			42,559.12020	38,376.179	16.51	0.3859	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			86,189.12020	91,886.179	16.51	0.6141	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			42,263.89890	38,104.589	16.53	0.3837	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			86,893.89890	92,614.589	16.53	0.6163	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			42,856.89480	38,649.858	16.49	0.3882	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			85,486.89480	91,159.858	16.49	0.6118	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			64,674.88320	59,625.128	16.13	0.4597	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			86,384.88320	91,385.128	16.13	0.5403	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			64,323.90930	59,297.738	16.15	0.4577	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			87,033.90930	92,057.738	16.15	0.5423	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			65,027.88970	59,954.492	16.11	0.4617	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			85,737.88970	90,714.492	16.11	0.5383	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			77,247.19350	72,030.165	16.24	0.4704	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			101,367.19350	106,170.166	16.24	0.5296	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			76,900.49670	71,702.422	16.25	0.4687	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			102,020.49670	106,842.422	16.25	0.5313	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			77,595.61650	72,359.594	16.22	0.4721	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			100,715.61650	105,499.594	16.22	0.5279	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>105,145.90</b>	<b>8</b>	<b>617</b>
£ / R	On	30/06/2017	Foreign Exchange Future			16.37520		16.49710			0.0000	0.00	0	5
£ / R	On	18/09/2017	Foreign Exchange Future			16.63680		16.75890			0.0000	16,037,875.20	964	42,840

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Future			16.92680		17.04960			0.0000	0.00	0	8,523
£ / R	On	19/03/2018	Foreign Exchange Future			17.21580		17.33980			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.50410		17.62700			0.0000	0.00	0	3,441
<b>Total £ / R Future</b>												<b>16,037,875.20</b>	<b>964</b>	<b>55,229</b>
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put			403.53690	501.658	21.40	0.9017	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call			40.63690	16.858	21.40	0.0983	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			480.41680	530.623	15.63	0.5052	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			539.31680	467.423	15.63	0.4948	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			1,239.54440	1,328.323	17.21	0.7815	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			198.44440	165.123	17.21	0.2185	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			164.20300	135.705	17.49	0.1849	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,405.30300	1,498.905	17.49	0.8151	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			162.65090	134.380	17.50	0.1834	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,413.75090	1,507.580	17.50	0.8166	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			165.76970	137.045	17.48	0.1865	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,396.86970	1,490.245	17.48	0.8135	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			3.05220	1.342	19.48	0.0021	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,093.45220	8,214.542	19.48	0.9979	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			3.02520	1.329	19.48	0.0021	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,103.42520	8,224.529	19.48	0.9979	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.99840	1.315	19.48	0.0020	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,113.39840	8,234.515	19.48	0.9980	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			966.78880	926.282	15.92	0.5247	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			856.98880	940.482	15.92	0.4753	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			975.96640	934.796	15.91	0.5281	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			846.16640	928.996	15.91	0.4719	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			971.36570	930.533	15.92	0.5264	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			851.56570	934.733	15.92	0.4736	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			948.21000	945.604	16.29	0.4754	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,231.21000	1,351.504	16.29	0.5246	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			955.80730	952.903	16.28	0.4781	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,218.80730	1,338.803	16.28	0.5219	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			951.99800	949.247	16.29	0.4767	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,224.99800	1,345.147	16.29	0.5233	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,900</b>
<b>Total £ / R</b>												<b>16,037,875.20</b>	<b>964</b>	<b>57,129</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11732		0.11837			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11955		0.12061			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12184		0.12293			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,992</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			1.87410	0.350	20.79	0.0011	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,165.07410	4,268.050	20.79	0.9989	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.30130	0.034	20.79	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,163.50130	5,267.734	20.79	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			9.99430	2.962	20.79	0.0079	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,173.19430	3,270.662	20.79	0.9921	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			630.47920	587.520	18.44	0.5138	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			569.07920	632.120	18.44	0.4862	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			316.58960	294.680	20.21	0.2986	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,255.18960	1,339.280	20.21	0.7014	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,204.35970	1,123.920	16.11	0.7889	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			142.95970	168.520	16.11	0.2111	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			903.61910	856.336	18.49	0.5696	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			611.11910	672.136	18.49	0.4304	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			538.47160	509.487	20.00	0.3843	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,245.97160	1,325.286	20.00	0.6157	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,480.35800	1,399.401	16.25	0.7900	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			187.85800	215.201	16.25	0.2100	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>5,992</b>
€ / R	On	30/06/2017	Foreign Exchange Future			14.41050		14.50800			0.0000	0.00	0	4
€ / R	On	31/07/2017	Foreign Exchange Future			14.51240		14.60960			0.0000	0.00	0	2
€ / R	On	18/09/2017	Foreign Exchange Future			14.66620		14.76460			0.0000	12,774,260.20	871	97,813
€ / R	On	18/12/2017	Foreign Exchange Future			14.95540		15.05510			0.0000	0.00	0	16,969
€ / R	On	19/03/2018	Foreign Exchange Future			15.24840		15.35010			0.0000	0.00	0	4,442
€ / R	On	18/06/2018	Foreign Exchange Future			15.54130		15.64320			0.0000	0.00	0	1
<b>Total € / R Future</b>												<b>12,774,260.20</b>	<b>871</b>	<b>119,231</b>
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			294.66920	372.674	18.33	0.8988	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			32.66920	13.175	18.33	0.1012	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			335.80720	387.352	14.64	0.6200	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			215.40720	169.752	14.64	0.3800	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,721.50170	4,818.077	23.96	0.9921	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			6.25940	4.394	23.96	0.0081	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,701.65940	4,798.194	23.96	0.9919	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			6.18010	4.335	23.96	0.0080	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,711.58010	4,808.135	23.96	0.9920	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			6.10170	4.277	23.96	0.0079	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,225.76050	1,141.217	13.33	0.7768	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			170.66050	185.817	13.33	0.2232	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			88.80160	76.270	19.13	0.0879	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,083.70160	3,170.870	19.13	0.9121	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			5.49570	3.376	19.79	0.0054	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,360.39570	6,457.976	19.79	0.9946	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			88.17850	75.664	19.14	0.0873	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,093.07850	3,180.264	19.14	0.9127	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			87.55990	75.062	19.14	0.0867	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,102.45990	3,189.662	19.14	0.9133	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,593.35320	1,665.162	17.02	0.7637	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			258.45320	230.562	17.02	0.2363	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,131.99300	1,049.845	13.44	0.7442	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			206.89300	224.445	13.44	0.2558	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,711.59680	1,784.612	17.23	0.7822	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			236.69680	210.012	17.23	0.2178	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			513.91780	545.294	14.20	0.3901	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			915.15230	849.271	14.47	0.5666	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			615.05230	650.871	14.47	0.4334	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,008.85270	938.748	14.21	0.6077	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			518.75270	550.348	14.21	0.3923	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,003.70650	933.826	14.22	0.6055	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			523.60650	555.427	14.22	0.3945	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,014.01780	943.694	14.20	0.6099	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			989.34640	926.929	14.81	0.5364	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			846.14640	885.629	14.81	0.4636	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			985.14450	922.909	14.82	0.5347	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			851.94450	891.609	14.82	0.4653	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			993.57270	930.967	14.80	0.5381	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			840.37270	879.667	14.80	0.4619	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>41,648</b>
<b>Total € / R</b>												<b>12,774,260.20</b>	<b>871</b>	<b>160,879</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.87160		9.92450			0.0000	0.00	0	23,438
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.00520		10.05840			0.0000	5,002,600.00	500	4,489
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.13730		10.19110			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.26720		10.32070			0.0000	0.00	0	2,042
<b>Total AU\$ / R Future</b>												<b>5,002,600.00</b>	<b>500</b>	<b>29,969</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			6.31740	5.786	20.26	0.0173	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,261.81740	2,314.186	20.26	0.9827	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			6.28880	5.762	20.31	0.0172	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,271.78880	2,324.162	20.31	0.9828	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			6.34640	5.810	20.20	0.0174	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,251.84640	2,304.210	20.20	0.9826	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			47.03840	40.585	16.82	0.0804	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,848.63840	1,895.385	16.82	0.9196	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			46.50480	40.108	16.83	0.0795	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,858.10480	1,904.908	16.83	0.9205	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			45.97780	39.639	16.85	0.0787	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,867.57780	1,914.439	16.85	0.9213	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			545.89490	516.841	12.82	0.5747	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			344.79490	369.541	12.82	0.4253	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			540.75500	511.904	12.83	0.5711	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			349.65500	374.604	12.83	0.4289	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			535.65290	507.002	12.84	0.5675	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			354.55290	379.702	12.84	0.4325	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			629.28730	667.613	13.12	0.5459	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			447.21960	431.722	13.09	0.4598	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			616.51960	654.522	13.09	0.5402	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			443.58910	428.252	13.11	0.4569	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			622.88910	661.052	13.11	0.5431	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			439.98730	424.813	13.12	0.4541	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>5,002,600.00</b>	<b>500</b>	<b>29,969</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.84970		9.91220			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.00680		10.07030			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.16000		10.22550			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			21.96020	17.472	17.14	0.0528	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,399.76020	1,457.772	17.14	0.9472	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			21.55520	17.144	17.16	0.0519	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,409.35520	1,467.444	17.16	0.9481	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			22.37370	17.806	17.12	0.0537	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,390.17370	1,448.106	17.12	0.9463	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			223.17700	199.409	14.54	0.3208	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			692.87700	732.609	14.54	0.6792	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			220.66420	197.156	14.56	0.3178	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			700.36420	740.356	14.56	0.6822	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			225.71870	201.689	14.51	0.3239	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			685.41870	724.889	14.51	0.6761	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			542.12770	505.965	13.35	0.5537	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			386.62770	415.965	13.35	0.4463	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			537.31700	501.499	13.37	0.5503	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			391.81700	421.499	13.37	0.4497	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			546.97480	510.467	13.33	0.5572	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			381.47480	410.467	13.33	0.4428	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.49890		13.62030			0.0000	0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			13.78050		13.90430			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.06840		14.19520			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 CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,715</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			55.55160	43.322	18.91	0.0808	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,825.25160	1,934.422	18.91	0.9192	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			54.94190	42.886	18.93	0.0800	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,834.64190	1,943.986	18.93	0.9200	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			56.16860	43.764	18.88	0.0815	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,815.86860	1,924.864	18.88	0.9185	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			543.32350	475.356	15.41	0.4543	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			669.02350	724.856	15.41	0.5457	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			539.65230	471.869	15.43	0.4518	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			675.35230	731.369	15.43	0.5482	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			547.02420	478.872	15.40	0.4569	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			662.72420	718.372	15.40	0.5431	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			766.35920	693.681	15.28	0.5083	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			721.15920	775.281	15.28	0.4917	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			762.22370	689.860	15.30	0.5062	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			727.02370	781.460	15.30	0.4938	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			770.52170	697.523	15.27	0.5105	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			715.32170	769.123	15.27	0.4895	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,715</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.89370		1.91040			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.91030		1.92680			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.92420		1.94170			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			64.77400	50.348	17.67	0.0728	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,460.77400	2,613.348	17.67	0.9272	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			59.14550	45.921	17.79	0.0669	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,555.14550	2,708.921	17.79	0.9331	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			70.95600	55.222	17.54	0.0792	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,366.95600	2,518.222	17.54	0.9208	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			981.64570	1,070.389	14.92	0.5780	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			726.40150	643.174	14.73	0.4600	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			858.40150	940.174	14.73	0.5400	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			687.05880	607.353	14.82	0.4408	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			919.05880	1,004.354	14.82	0.5592	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			649.64570	573.389	14.92	0.4220	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			982.36060	893.829	14.76	0.4993	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			965.36060	1,051.829	14.76	0.5007	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,073.30960	976.831	14.61	0.5318	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			856.30960	934.831	14.61	0.4682	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	19/03/2018	Foreign Exchange Option	1.93	Call			1,026.99320	934.505	14.69	0.5154	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			909.99320	992.505	14.69	0.4846	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	18/09/2017	Foreign Exchange Future			1.98050		1.99500			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.02070		2.03550			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			725.04530	633.168	13.91	0.5751	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			375.04530	428.168	13.91	0.4249	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			671.81850	584.574	14.03	0.5448	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			421.81850	479.574	14.03	0.4552	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			781.40840	684.931	13.78	0.6056	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			331.40840	379.931	13.78	0.3944	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			730.28860	792.788	14.27	0.4789	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			981.07300	888.238	14.06	0.5614	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			626.07300	681.238	14.06	0.4386	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			932.13390	842.970	14.17	0.5411	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			677.13390	735.970	14.17	0.4589	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			885.28860	799.788	14.27	0.5211	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.67390		1.68620			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70170		1.71390			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.72800		1.74020			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			46.05040	36.181	19.48	0.0562	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,684.05040	2,797.181	19.48	0.9438	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			41.68630	32.817	19.60	0.0514	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,779.68630	2,893.817	19.60	0.9486	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			50.87200	39.907	19.36	0.0615	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,588.87200	2,700.907	19.36	0.9385	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			543.76970	491.940	16.42	0.3862	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,104.76970	1,174.940	16.42	0.6138	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			514.80860	465.294	16.57	0.3689	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,175.80860	1,248.294	16.57	0.6311	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			574.44550	520.222	16.26	0.4041	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,035.44550	1,103.222	16.26	0.5959	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			866.92590	919.070	15.45	0.4772	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			928.13230	860.601	15.58	0.5058	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			926.13230	980.601	15.58	0.4942	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			889.08600	823.852	15.71	0.4891	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			987.08600	1,043.852	15.71	0.5109	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			968.92590	899.070	15.45	0.5228	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/09/2017	Foreign Exchange Future			0.12410		0.12470			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12400		0.12350			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12410		0.12070			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12340		0.12170			0.0000	0.00	0	1,145
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
NOK/R	On	18/09/2017	Foreign Exchange Future			1.54180		1.55890			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.56720		1.58450			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.59260		1.61020			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.50050		9.54920			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.62340		9.67270			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.74390		9.79380			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			39.59740	33.438	16.72	0.0965	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,070.39740	1,112.938	16.72	0.9035	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			38.84930	32.794	16.74	0.0948	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,079.64930	1,122.294	16.74	0.9052	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			40.36000	34.095	16.69	0.0982	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,061.16000	1,103.595	16.69	0.9018	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			359.70530	346.422	16.00	0.4567	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			487.00530	523.022	16.00	0.5433	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			357.95190	344.999	16.10	0.4536	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			495.25190	531.599	16.10	0.5464	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			356.23450	343.604	16.20	0.4506	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			503.53450	540.204	16.20	0.5494	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			834.12850	772.501	18.82	0.6068	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			490.32850	478.601	18.82	0.3932	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			823.12680	761.762	18.65	0.6046	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			489.32680	477.862	18.65	0.3954	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			845.13970	783.248	18.99	0.6089	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			491.33970	479.348	18.99	0.3911	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 18/09/2017 Foreign Exchange Future			1.27080		1.27700			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.28530		1.28860			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.29880		1.30080			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Put			930.00000	992.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Put			1,030.00000	1,092.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Put			830.00000	892.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			114.00000	147.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			214.00000	247.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			314.00000	347.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			92.00000	112.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Put			192.00000	212.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			8.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Put			0.00000	12.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.27740		1.27720			0.0000	0.00	0	2,126
QUANTO £ On 18/12/2017 Foreign Exchange Future			1.28090		1.28060			0.0000	0.00	0	0
QUANTO £ On 19/03/2018 Foreign Exchange Future			1.28450		1.28420			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>2,126</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>2,126</b>
QUANTO € On 18/09/2017 Foreign Exchange Future			1.12610		1.12520			0.0000	0.00	0	2
QUANTO € On 18/12/2017 Foreign Exchange Future			1.13170		1.13080			0.0000	0.00	0	0
QUANTO € On 19/03/2018 Foreign Exchange Future			1.13770		1.13680			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>2</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	18/09/2017	Foreign Exchange Future			22,398.16000		22,569.69000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Future			9.39680		9.47660			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			188.06240	154.770	14.39	0.3629	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			361.46240	407.969	14.39	0.6371	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			194.84010	160.624	14.33	0.3736	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			348.24010	393.824	14.33	0.6264	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			191.42330	157.672	14.36	0.3682	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			354.82330	400.872	14.36	0.6318	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Future			3.64260		3.65890			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.57560		3.59130			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			162.50200	149.496	13.98	0.6619	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			53.60200	56.896	13.98	0.3381	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			155.79820	143.018	13.95	0.6466	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			56.89820	60.418	13.95	0.3534	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			169.34830	156.125	14.01	0.6768	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			50.44830	53.525	14.01	0.3232	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			212.41830	203.125	14.40	0.5749	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			141.11830	147.525	14.40	0.4251	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			206.94820	197.832	14.40	0.5659	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			145.64820	152.232	14.40	0.4341	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			217.97900	208.510	14.41	0.5840	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			136.67900	142.910	14.41	0.4160	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.36820		1.37090			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.34430		1.34700			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.32690		1.32990			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									679 335 057.30	51,800	1,219,136
Total Options									529 604.64	3,600	1,492,324
Grand Total:									679,864,661.94	55,400	2,711,460