



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/07/2017 Foreign Exchange Future			13.02200		13.23340			0.0000	51,046,240.00	3,920	0
\$ / R On 17/07/2017 Foreign Exchange Future			13.03480		13.23340			0.0000	13,947,236.00	1,070	2,332
\$ / R On 18/07/2017 Foreign Exchange Future			13.03480		13.23100			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.03480		13.23320			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.03950		13.23760			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.04890		13.24630			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.05330		13.25080			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			13.06220		13.25990			0.0000	0.00	0	8,334
\$ / R On 04/08/2017 Foreign Exchange Future			13.07120		13.26890			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.08680		13.28470			0.0000	0.00	0	70
\$ / R On 16/08/2017 Foreign Exchange Future			13.09790		13.11710			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.10010		13.29820			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.12650		13.32500			0.0000	0.00	0	910
\$ / R On 31/08/2017 Foreign Exchange Future			13.13090		13.32940			0.0000	0.00	0	3,635
\$ / R On 18/09/2017 Foreign Exchange Future			13.17040		13.36950			0.0000	1,500,516,842.40	113,931	817,810
\$ / R On 27/09/2017 Foreign Exchange Future			13.18960		13.38970			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.19180		13.39200			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.19390		13.39420			0.0000	15,832,680.00	1,200	1,930
\$ / R On 23/10/2017 Foreign Exchange Future			13.24520		13.44770			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.25380		13.45650			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.29030		13.49360			0.0000	0.00	0	70

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			13.32240		13.52650			0.0000	0.00	0	915
\$ / R	On	15/12/2017	Foreign Exchange Future			13.35890		13.53000			0.0000	23,378,075.00	1,750	1,750
\$ / R	On	18/12/2017	Foreign Exchange Future			13.36530		13.57020			0.0000	25,728,202.50	1,925	120,201
\$ / R	On	22/12/2017	Foreign Exchange Future			13.37390		13.57900			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.38460		13.58990			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.39750		13.60300			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.41250		13.61840			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.45910		13.66590			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.46120		13.66800			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.48640		13.69370			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.49060		13.69800			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.55770		13.76660			0.0000	1,532,020.10	113	21,336
\$ / R	On	25/04/2018	Foreign Exchange Future			13.63490		13.84550			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.66750		13.87890			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.67560		13.88730			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.74490		13.95830			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.86120		14.07720			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.93550		14.15280			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.05650		14.27600			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.12240		14.34290			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.25190		14.47470			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.32190		14.54610			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>1,631,981,296.00</b>	<b>123,909</b>	<b>992,249</b>
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			117.69190	0.000	12.28	0.0000	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			24.29190	118.000	12.28	1.0000	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			7.70560	2.363	27.37	0.0201	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			494.30560	687.563	27.37	0.9799	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			732.63220	537.994	21.16	0.9715	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			1.63220	3.194	21.16	0.0285	0.00	0	34,000
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			339.35830	165.686	16.13	0.6837	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			26.15830	50.886	16.13	0.3163	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Call			286.83040	130.571	15.25	0.5613	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Put			49.23040	91.071	15.25	0.4387	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Call			122.84640	42.001	16.35	0.2432	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Put			135.24640	252.501	16.35	0.7568	0.00	0	20,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			0.95350	0.256	27.21	0.0018	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,323.35350	1,520.755	27.21	0.9982	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			411.84970	234.579	16.23	0.7462	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			24.24970	45.079	16.23	0.2538	0.00	0	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			4.80370	1.536	22.19	0.0092	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,058.50370	1,252.636	22.19	0.9908	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			178.59420	78.184	15.52	0.3395	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			132.29420	229.284	15.52	0.6605	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			0.16020	0.113	37.46	0.0005	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,279.36020	3,476.813	37.46	0.9995	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			84.13440	33.262	17.17	0.1533	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			333.33440	479.962	17.17	0.8467	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			59.92000	25.375	17.98	0.1062	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			520.02000	683.175	17.98	0.8938	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			198.43500	113.270	16.48	0.3376	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			229.53500	342.070	16.48	0.6624	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			568.11640	720.683	18.10	0.8318	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			102.81640	57.483	18.10	0.1682	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			0.00000	232.824	15.50	0.4949	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			0.00000	254.924	15.50	0.5051	10,196,968.00	40,000	20,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			244.18690	157.955	16.42	0.3624	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			295.98690	407.855	16.42	0.6376	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			242.24110	164.324	16.80	0.3297	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			417.24110	537.824	16.80	0.6703	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			2.95200	2.588	27.64	0.0064	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,517.95200	3,716.088	27.64	0.9936	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			510.98410	375.822	15.27	0.5988	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			151.58410	214.922	15.27	0.4012	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,206.29520	1,370.270	19.29	0.8657	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			102.26510	67.758	19.33	0.1295	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,232.76510	1,397.358	19.33	0.8705	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			96.66190	63.161	19.41	0.1219	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			991.30850	1,145.762	18.65	0.8232	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			136.02550	92.682	18.73	0.1712	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,016.52550	1,172.282	18.73	0.8288	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			125.51720	85.074	18.91	0.1586	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,076.01720	1,234.674	18.91	0.8414	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			124.08860	84.044	18.94	0.1568	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			765.03280	905.718	17.90	0.7606	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			181.67480	126.295	18.06	0.2245	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			812.17480	955.894	18.06	0.7755	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			144.09410	98.558	18.59	0.1807	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			974.59410	1,128.158	18.59	0.8193	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			140.80850	96.162	18.65	0.1768	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			658.80610	791.792	17.53	0.7222	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			225.70630	160.173	17.55	0.2749	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			666.20630	799.773	17.55	0.7251	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			203.62620	143.099	17.79	0.2499	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			734.12620	872.699	17.79	0.7501	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			194.53280	136.118	17.90	0.2394	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			586.50230	712.929	17.23	0.6919	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			241.75720	172.429	17.38	0.2926	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			622.25720	752.029	17.38	0.7074	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			239.00570	170.329	17.41	0.2896	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			629.50570	759.929	17.41	0.7104	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			228.30610	162.192	17.53	0.2778	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			452.16850	563.983	16.65	0.6232	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			277.35030	199.782	17.03	0.3309	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			537.85030	659.382	17.03	0.6691	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			271.07750	194.934	17.09	0.3242	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			551.57750	674.534	17.09	0.6758	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			256.00230	183.329	17.23	0.3081	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			390.75180	494.562	16.35	0.5846	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			340.44920	249.216	16.50	0.3958	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			420.94920	528.816	16.50	0.6042	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			329.06010	240.210	16.59	0.3843	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			439.56010	549.810	16.59	0.6157	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			321.66850	234.383	16.65	0.3768	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			283.85590	367.544	15.76	0.5000	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			428.15110	318.114	15.91	0.4780	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			308.65110	397.714	15.91	0.5220	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			404.07450	299.367	16.06	0.4565	149,683.45	500	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			334.57450	428.967	16.06	0.5435	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			360.25180	264.962	16.35	0.4154	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			251.07640	327.675	15.58	0.4683	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			485.12030	363.464	15.60	0.5271	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			255.62030	333.064	15.60	0.4729	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			479.71080	358.898	15.62	0.5225	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			260.21080	338.498	15.62	0.4775	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			453.35590	337.944	15.76	0.5000	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			127.46530	176.889	14.96	0.3155	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			629.03780	487.346	15.15	0.6384	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			159.53780	216.946	15.15	0.3616	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			565.77600	432.337	15.34	0.5918	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			196.27600	261.937	15.34	0.4082	0.00	0	11,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			490.57640	368.075	15.58	0.5317	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			68.45890	98.111	14.49	0.2079	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			847.50590	681.888	14.59	0.7718	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			78.00590	111.488	14.59	0.2282	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			732.64210	579.115	14.87	0.7070	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			113.14210	158.715	14.87	0.2930	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			696.96530	547.289	14.96	0.6845	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			28.17180	43.221	14.22	0.1096	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,138.60880	954.927	14.23	0.8877	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			29.10880	44.527	14.23	0.1123	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			929.29940	756.277	14.40	0.8116	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			59.79940	85.877	14.40	0.1884	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			887.95890	718.511	14.49	0.7921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,380.98850	1,189.579	14.04	0.9440	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			11.48850	19.178	14.04	0.0560	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,193.33520	1,007.533	14.18	0.9031	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			23.83520	37.133	14.18	0.0969	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,147.67180	963.621	14.22	0.8904	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,630.50000	986,829.600	24.91	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,013.51140	4,211.807	24.91	0.9949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			2.96090	2.170	24.91	0.0051	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,023.46090	4,221.770	24.91	0.9949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1.02400	0.743	24.91	0.0019	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,631.52400	4,830.343	24.91	0.9981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.91	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,635.34430	3,833.405	24.63	0.9915	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			4.66920	3.723	24.71	0.0084	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,665.16920	3,863.323	24.71	0.9916	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			3.06270	2.245	24.91	0.0052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,003.56270	4,201.845	24.91	0.9948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			3.01140	2.207	24.91	0.0051	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,040.75110	3,235.745	22.96	0.9860	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			9.03240	5.641	23.24	0.0128	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,139.53240	3,335.241	23.24	0.9872	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			6.20200	4.424	24.07	0.0100	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,436.70200	3,634.025	24.07	0.9900	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			4.84430	3.805	24.63	0.0085	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,448.31810	1,617.899	19.70	0.9036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			56.47960	33.395	20.09	0.0695	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,686.97960	1,862.995	20.09	0.9305	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			17.09090	8.860	21.85	0.0203	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,647.59090	2,838.460	21.85	0.9797	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			10.25110	6.145	22.96	0.0140	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,277.16190	1,442.761	19.41	0.8781	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			82.67380	51.840	19.62	0.1026	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,403.17380	1,571.440	19.62	0.8974	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			79.76470	49.686	19.67	0.0988	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,430.26470	1,599.286	19.67	0.9012	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			77.81810	48.299	19.70	0.0964	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,084.58860	1,243.644	18.94	0.8432	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			105.79520	70.671	19.29	0.1343	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			357.31980	266.627	16.70	0.3938	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			467.61980	577.027	16.70	0.6062	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			5.61470	3.917	23.66	0.0086	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,745.91470	3,944.317	23.66	0.9914	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			505.62340	386.200	15.85	0.5194	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			293.62340	374.400	15.85	0.4806	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			599.12130	467.025	15.56	0.5876	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			224.92130	293.125	15.56	0.4124	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			143.73100	104.011	19.70	0.1525	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,506.03100	1,668.811	19.70	0.8475	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			463.82390	366.115	16.75	0.4364	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			507.32390	612.315	16.75	0.5636	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	27/10/2017	Foreign Exchange Option	14.10	Call			276.96900	212.102	18.17	0.2789	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			920.46900	1,058.302	18.17	0.7211	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			14.90660	5.349	21.69	0.0106	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,008.40660	4,201.549	21.69	0.9894	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			760.45410	621.607	15.52	0.6361	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			223.95410	287.807	15.52	0.3639	0.00	0	1,000
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			353.97530	280.548	17.79	0.3298	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			840.37530	970.248	17.79	0.6702	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			563.61660	462.593	16.69	0.4688	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			537.11660	640.193	16.69	0.5312	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			35.27850	21.088	23.83	0.0295	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,248.77850	4,438.688	23.83	0.9705	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			0.00000	501.760	16.75	0.4751	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			0.00000	672.860	16.75	0.5249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,632.38360	1,439.863	14.34	0.8835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			62.18360	74.563	14.34	0.1165	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,443.69900	1,268.155	14.59	0.8396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			83.49900	112.855	14.59	0.1604	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			65.19720	49.744	23.88	0.0587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,784.99720	3,974.444	23.88	0.9413	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			64.94430	49.533	23.90	0.0585	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,794.74430	3,984.233	23.90	0.9415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,863.84600	1,667.852	14.82	0.9152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			43.64600	52.552	14.82	0.0848	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			68.35950	52.388	23.63	0.0619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,668.15950	3,857.088	23.63	0.9381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			67.54660	51.707	23.69	0.0611	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,697.34660	3,886.407	23.69	0.9389	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			40.03110	26.133	24.00	0.0334	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,529.83110	4,720.833	24.00	0.9666	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			89.33730	70.024	22.34	0.0830	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,069.13730	3,254.724	22.34	0.9170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			79.12750	61.422	22.90	0.0728	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,328.92750	3,516.122	22.90	0.9272	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			64.69410	49.323	23.92	0.0582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,804.49410	3,994.023	23.92	0.9418	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			165.19360	130.005	20.40	0.1490	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,094.99360	2,264.705	20.40	0.8510	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			120.20980	93.588	21.20	0.1104	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,550.00980	2,728.288	21.20	0.8896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			66.48510	50.820	23.78	0.0600	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,736.28510	3,925.520	23.78	0.9400	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			230.15080	183.373	19.60	0.2023	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,659.95080	1,818.073	19.60	0.7977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			213.74240	169.814	19.78	0.1891	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,753.54240	1,914.514	19.78	0.8109	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			69.46860	53.317	23.55	0.0630	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,629.26860	3,818.017	23.55	0.9370	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			392.31660	321.892	18.04	0.3296	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,002.11660	1,136.592	18.04	0.6704	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			317.64370	258.889	18.71	0.2733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,247.44370	1,393.589	18.71	0.7267	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			103.78440	82.144	21.70	0.0972	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,773.58440	2,956.844	21.70	0.9028	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			443.03100	364.764	17.67	0.3660	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			872.83100	999.464	17.67	0.6340	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			416.84790	342.591	17.86	0.3474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			936.64790	1,067.291	17.86	0.6526	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			212.31740	168.638	19.79	0.1880	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,762.11740	1,923.338	19.79	0.8120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			543.46970	451.108	17.06	0.4344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			673.26970	785.808	17.06	0.5656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			507.60740	420.157	17.26	0.4106	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			737.40740	854.857	17.26	0.5894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			311.52170	253.741	18.77	0.2685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,271.32170	1,418.441	18.77	0.7315	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			677.10280	566.703	16.41	0.5174	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			486.90280	581.403	16.41	0.4826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			667.84780	558.684	16.45	0.5119	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			497.64780	593.384	16.45	0.4881	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			400.31480	328.632	17.98	0.3355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			980.11480	1,113.332	17.98	0.6645	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			750.31750	631.299	16.13	0.5592	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			410.11750	495.999	16.13	0.4408	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			740.16210	622.279	16.17	0.5536	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			419.96210	506.979	16.17	0.4464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			470.95780	388.665	17.49	0.3855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			810.75780	933.365	17.49	0.6145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			792.17700	668.579	15.99	0.5821	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			371.97700	453.279	15.99	0.4179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			776.24460	654.372	16.04	0.5735	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			386.04460	469.072	16.04	0.4265	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			623.30710	520.231	16.66	0.4852	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			553.10710	654.931	16.66	0.5148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			876.10200	743.808	15.71	0.6257	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			305.90200	378.508	15.71	0.3743	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			819.35550	692.870	15.90	0.5966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			349.15550	427.570	15.90	0.4034	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			691.20760	578.943	16.35	0.5256	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			471.00760	563.643	16.35	0.4744	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,290.25380	1,123.124	14.81	0.7940	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			120.05380	157.824	14.81	0.2060	0.00	0	114,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,213.37700	1,051.037	14.93	0.7681	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			143.17700	185.737	14.93	0.2319	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			760.59610	640.438	16.10	0.5649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			400.39610	485.138	16.10	0.4351	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,103.41990	948.648	15.10	0.7273	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			183.21990	233.348	15.10	0.2727	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			808.38870	683.059	15.93	0.5908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			358.18870	437.759	15.93	0.4092	0.00	0	40,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			44.69230	29.852	24.06	0.0370	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,485.69230	4,675.952	24.06	0.9630	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			635.82700	532.402	16.67	0.4883	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			556.82700	658.502	16.67	0.5117	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			591.13540	494.922	16.90	0.4567	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			641.23540	750.322	16.90	0.5433	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			696.43090	587.949	16.45	0.5140	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			523.43090	620.449	16.45	0.4860	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			314.00700	259.737	19.04	0.2575	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,455.60700	1,607.237	19.04	0.7425	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			292.82650	240.085	19.22	0.2407	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,554.42650	1,707.585	19.22	0.7593	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			829.41250	708.046	16.04	0.5786	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			411.01250	495.546	16.04	0.4214	0.00	0	2,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			841.44380	723.793	16.20	0.5632	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			475.54380	564.693	16.20	0.4368	0.00	0	7,904
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			236.66370	194.601	20.02	0.1891	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,088.66370	2,253.401	20.02	0.8109	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			921.96460	796.497	15.93	0.6013	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			403.96460	485.297	15.93	0.3987	0.00	0	2,723
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			526.08720	447.344	17.77	0.3780	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,032.38720	1,160.944	17.77	0.6220	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			536.98490	456.965	17.73	0.3831	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,018.98490	1,146.365	17.73	0.6169	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			994.71940	870.770	16.04	0.5947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			478.11940	563.070	16.04	0.4053	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			969.22870	847.587	16.12	0.5835	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			502.62870	589.887	16.12	0.4165	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			929.74150	811.749	16.26	0.5657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,887.46160	4,075.677	23.20	0.8929	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,467.77530	1,304.670	15.00	0.7639	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			201.17530	246.970	15.00	0.2361	0.00	0	36,150
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,133.16570	996.128	15.61	0.6520	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			366.56570	438.428	15.61	0.3480	0.00	0	48,187
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,868.27870	4,056.376	23.16	0.8922	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,091.80350	959.411	15.73	0.6358	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			395.20350	471.711	15.73	0.3642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			144.46910	123.724	23.18	0.1074	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	17.50	Put			3,877.86910	4,066.024	23.18	0.8926	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			144.06160	123.377	23.20	0.1071	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,052.41580	2,211.303	19.66	0.7719	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			282.29970	237.390	20.00	0.2042	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,265.69970	2,429.690	20.00	0.7958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			250.45640	210.090	20.34	0.1830	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,483.85640	2,652.390	20.34	0.8170	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			144.87870	124.076	23.16	0.1078	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,569.38500	1,717.212	18.85	0.7034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			387.27470	328.610	19.12	0.2713	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,730.67470	1,880.910	19.12	0.7287	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			325.38900	274.505	19.60	0.2322	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,018.78900	2,176.805	19.60	0.7678	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			319.01580	269.003	19.66	0.2281	0.00	0	30,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			543.14150	634.048	16.26	0.4343	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			705.51130	609.955	17.14	0.4558	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			848.91130	962.255	17.14	0.5442	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			613.33950	528.279	17.59	0.4063	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,026.73950	1,150.579	17.59	0.5937	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			425.98500	364.912	18.85	0.2966	0.00	0	8,395
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			334.58610	285.423	19.84	0.2247	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,299.08610	2,460.523	19.84	0.7753	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			480.54590	416.412	18.79	0.3115	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,635.04590	1,781.512	18.79	0.6885	0.00	0	1,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			667.62150	582.649	17.76	0.4040	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,188.72150	1,315.149	17.76	0.5960	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			707.27340	618.248	17.59	0.4218	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,119.97340	1,242.648	17.59	0.5782	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,038.32340	922.113	16.52	0.5508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			720.02340	817.213	16.52	0.4492	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			560.60980	491.755	18.68	0.3315	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,712.30980	1,856.855	18.68	0.6685	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			340.19060	294.320	20.26	0.2117	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,761.89060	2,929.420	20.26	0.7883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			229.98990	202.219	22.46	0.1451	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,961.68990	4,147.319	22.46	0.8549	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,343.30100	1,196.799	15.59	0.6629	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			435.00100	501.899	15.59	0.3371	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			229.42590	201.726	22.48	0.1447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,971.12590	4,156.826	22.48	0.8553	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			228.86460	201.236	22.49	0.1444	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,980.56460	4,166.336	22.49	0.8556	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			553.97830	485.884	18.73	0.3280	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,735.67830	1,880.984	18.73	0.6720	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,977.12360	2,763.080	12.45	0.9724	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			18.82360	18.180	12.45	0.0276	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,398.25770	1,248.191	15.50	0.6802	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			399.95770	463.291	15.50	0.3198	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,373.61850	1,225.132	15.54	0.6725	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			415.31850	480.232	15.54	0.3275	0.00	0	760
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			812.70470	721.594	17.93	0.4237	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,355.50470	1,480.394	17.93	0.5763	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			822.42200	734.436	18.34	0.4104	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,539.62200	1,668.936	18.34	0.5896	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			540.39240	478.733	19.93	0.2841	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,527.59240	2,683.233	19.93	0.7159	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			828.10690	739.574	18.31	0.4128	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,525.30690	1,654.074	18.31	0.5872	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			825.25840	736.999	18.32	0.4116	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,532.45840	1,661.499	18.32	0.5884	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,706.08890	1,548.146	15.61	0.7134	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			403.28890	462.646	15.61	0.2866	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,637.61200	1,483.558	15.73	0.6952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			444.81200	508.058	15.73	0.3048	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			750.28480	669.223	18.70	0.3794	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,737.48480	1,873.723	18.70	0.6206	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,176.50130	2,957.576	12.00	0.9700	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			23.70130	22.076	12.00	0.0300	0.00	0	750
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			957.20510	862.086	18.38	0.4382	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,541.20510	1,665.586	18.38	0.5618	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			959.09740	866.759	18.68	0.4260	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,706.19740	1,834.359	18.68	0.5740	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			964.80490	871.982	18.65	0.4281	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,691.90490	1,819.582	18.65	0.5719	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			961.94580	869.365	18.67	0.4271	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,699.04580	1,826.965	18.67	0.5729	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,089.65640	990.832	18.67	0.4490	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,714.95640	1,838.932	18.67	0.5510	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,092.48790	995.619	18.91	0.4383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,876.38790	2,003.719	18.91	0.5617	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,098.20560	1,000.876	18.89	0.4402	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,862.10560	1,988.975	18.89	0.5598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,095.34190	998.243	18.90	0.4392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,869.24190	1,996.343	18.90	0.5608	0.00	0	0
<b>Total \$ / R Option</b>												<b>10,346,651.45</b>	<b>40,500</b>	<b>1,674,346</b>
<b>Total \$ / R</b>												<b>1,642,327,947.45</b>	<b>164,409</b>	<b>2,666,595</b>
\$ / R	MAXI	On	18/09/2017	Foreign Exchange Future		13.17040		13.36950			0.0000	0.00	0	407
\$ / R	MAXI	On	18/12/2017	Foreign Exchange Future		13.36530		13.57020			0.0000	133,653.00	10	72
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		13.55770		13.76660			0.0000	0.00	0	4
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		13.74490		13.95830			0.0000	0.00	0	182

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 MAXI Future</b>												<b>133,653.00</b>	<b>10</b>	<b>665</b>
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call		4,757.19440		2,736.965	20.30	0.0581	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put		181,807.19440		199,696.965	20.30	0.9419	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call		4,699.44270		2,698.353	20.32	0.0573	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put		182,749.44270		200,658.353	20.32	0.9427	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call		4,642.32620		2,660.290	20.33	0.0566	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put		183,692.32620		201,620.290	20.33	0.9434	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call		52,882.58370		43,845.051	17.14	0.4248	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put		69,862.58370		81,315.051	17.14	0.5752	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call		52,522.69730		43,534.657	17.16	0.4224	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put		70,502.69730		82,004.657	17.16	0.5776	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call		52,165.30390		43,226.207	17.18	0.4200	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put		71,145.30390		82,696.207	17.18	0.5800	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		78,306.19910		67,922.052	16.81	0.4955	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		72,646.19910		83,152.052	16.81	0.5045	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		77,900.48850		67,557.095	16.82	0.4934	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		73,240.48850		83,787.095	16.82	0.5066	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		77,496.95920		67,193.753	16.84	0.4914	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		73,836.95920		84,423.753	16.84	0.5086	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		92,173.66760		81,482.558	16.94	0.5016	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		88,343.66760		98,992.558	16.94	0.4984	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		91,784.73700		81,122.203	16.95	0.4999	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		88,954.73700		99,632.203	16.95	0.5001	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		91,397.63190		80,764.108	16.96	0.4982	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		89,567.63190		100,274.108	16.96	0.5018	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>133,653.00</b>	<b>10</b>	<b>665</b>
£ / R	On 31/07/2017	Foreign Exchange Future			17.08860		17.11030			0.0000	0.00	0	25	
£ / R	On 18/09/2017	Foreign Exchange Future			17.25610		17.27770			0.0000	1,087,134.30	63	35,404	
£ / R	On 18/12/2017	Foreign Exchange Future			17.55930		17.58470			0.0000	17,559.30	1	7,997	
£ / R	On 19/03/2018	Foreign Exchange Future			17.86120		17.88840			0.0000	89,306.00	5	420	
£ / R	On 18/06/2018	Foreign Exchange Future			18.15650		18.18700			0.0000	0.00	0	3,033	
<b>Total £ / R Future</b>												<b>1,193,999.60</b>	<b>69</b>	<b>46,879</b>
£ / R	On 31/07/2017	Foreign Exchange Option	16.61	Call		569.47530		540.287	15.46	0.8073	0.00	0	0	
£ / R	On 31/07/2017	Foreign Exchange Option	16.61	Put		69.17530		61.687	15.46	0.1927	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call		250.50200		226.109	17.22	0.2947	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put		972.80200		970.009	17.22	0.7053	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call		248.11580		223.838	17.24	0.2923	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put		980.41580		977.738	17.24	0.7077	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Call		154.54720		135.176	18.01	0.1920	0.00	0	700	
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put		965.20980		962.304	17.21	0.7029	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	18.50	Put			1,376.84720	1,379.076	18.01	0.8080	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			812.91500	780.393	15.58	0.7011	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			235.21500	224.293	15.58	0.2989	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			303.00590	276.356	16.89	0.3460	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			825.30590	820.256	16.89	0.6540	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			252.90980	228.404	17.21	0.2971	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			9.94170	6.244	22.02	0.0078	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,585.24170	7,606.944	22.02	0.9922	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			10.09340	6.349	22.02	0.0079	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,565.39340	7,587.049	22.02	0.9921	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			10.01730	6.296	22.02	0.0078	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,575.31730	7,596.997	22.02	0.9922	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,338.11710	1,309.293	16.46	0.6337	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			659.71710	658.093	16.46	0.3663	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,332.64400	1,303.841	16.47	0.6320	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			664.24400	662.641	16.47	0.3680	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,327.18850	1,298.412	16.47	0.6304	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			668.78850	667.212	16.47	0.3696	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,336.46210	1,308.192	16.91	0.5684	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,039.46210	1,041.692	16.91	0.4316	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,331.81800	1,303.575	16.91	0.5670	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,044.81800	1,047.075	16.91	0.4330	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,327.19490	1,298.979	16.92	0.5657	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,050.19490	1,052.479	16.92	0.4343	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,400</b>
<b>Total £ / R</b>												<b>1,193,999.60</b>	<b>69</b>	<b>48,279</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11719		0.11856			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11944		0.12086			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12176		0.12321			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,107</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			4.54830	1.723	22.17	0.0051	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,148.74830	3,282.423	22.17	0.9949	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.59870	0.162	22.17	0.0006	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,144.79870	4,280.862	22.17	0.9994	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.06430	0.012	22.17	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,144.26430	5,280.712	22.17	1.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			316.62180	276.943	20.81	0.2903	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,230.62180	1,332.843	20.81	0.7097	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,218.31180	1,104.729	16.55	0.7919	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			132.31180	160.629	16.55	0.2081	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			631.89700	560.560	18.79	0.5095	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			545.89700	616.460	18.79	0.4905	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,499.80640	1,389.996	16.74	0.7896	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	0.11	Put			178.70640	214.296	16.74	0.2104	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			909.94320	839.870	18.86	0.5680	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			588.84320	664.170	18.86	0.4320	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			541.97930	495.647	20.43	0.3803	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,220.87930	1,319.947	20.43	0.6197	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>6,107</b>
€ / R	On	27/07/2017	Foreign Exchange Future			14.94440		15.16260			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			14.95770		15.17610			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.05390		15.27330			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.11980		15.34000			0.0000	14,242,851.60	942	94,532
€ / R	On	27/09/2017	Foreign Exchange Future			15.14950		15.37100			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.24800		15.47300			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.35240		15.57950			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.41790		15.64620			0.0000	431,701.20	28	23,349
€ / R	On	27/12/2017	Foreign Exchange Future			15.44890		15.67780			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			15.72170		15.95470			0.0000	157,217.00	10	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.02110		16.26050			0.0000	0.00	0	1,001
<b>Total € / R Future</b>												<b>14,831,769.80</b>	<b>980</b>	<b>133,991</b>
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			224.94460	104.017	15.09	0.3634	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			162.34460	259.617	15.09	0.6366	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			497.09040	321.376	14.53	0.6931	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			50.99040	93.676	14.53	0.3069	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			370.10000	252.328	15.14	0.4344	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			306.80000	408.428	15.14	0.5656	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,127.17000	4,345.908	25.20	0.9893	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			7.15170	5.697	25.23	0.0106	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,137.15170	4,355.897	25.23	0.9894	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			7.13340	5.686	25.27	0.0106	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,147.13340	4,365.886	25.27	0.9894	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			7.17000	5.708	25.20	0.0107	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			468.14980	351.143	15.49	0.4542	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			407.14980	511.643	15.49	0.5458	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			550.77980	435.063	15.75	0.4639	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			497.77980	607.063	15.75	0.5361	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			636.34730	519.273	15.78	0.4771	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			566.84730	676.873	15.78	0.5229	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			143.55860	111.257	19.47	0.1210	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,547.35860	2,743.357	19.47	0.8790	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			142.66910	110.548	19.49	0.1203	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,150.71580	1,301.623	17.14	0.6871	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,256.37570	1,412.974	17.37	0.7103	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,726.28160	1,516.668	13.86	0.8658	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			80.08160	98.768	13.86	0.1342	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,610.95290	1,411.347	13.98	0.8407	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			94.75290	123.447	13.98	0.1593	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			406.91580	329.523	17.14	0.3129	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,556.46910	2,752.648	19.49	0.8797	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			141.78560	109.845	19.50	0.1196	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,565.58560	2,761.945	19.50	0.8804	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			15.10930	7.805	21.24	0.0111	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,778.90930	5,999.905	21.24	0.9889	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			372.57570	300.874	17.37	0.2897	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			696.15450	579.400	15.83	0.4802	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			638.35450	750.500	15.83	0.5198	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,413.54490	1,240.572	14.68	0.6987	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			328.84490	388.872	14.68	0.3013	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,296.65050	1,135.831	14.89	0.6617	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			391.95050	464.131	14.89	0.3383	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,426.95740	1,253.194	14.67	0.7027	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			322.25740	381.494	14.67	0.2973	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,265.41820	1,108.344	14.95	0.6513	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			410.71820	486.644	14.95	0.3487	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,420.24260	1,246.870	14.68	0.7007	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			325.54260	385.170	14.68	0.2993	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			600.16520	688.611	15.30	0.3828	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,355.35710	1,204.811	15.31	0.6154	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			604.85710	693.711	15.31	0.3846	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,365.98690	1,214.630	15.28	0.6189	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			595.48690	683.530	15.28	0.3811	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,360.66520	1,209.711	15.30	0.6172	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>61,158</b>
<b>Total € / R</b>												<b>14,831,769.80</b>	<b>980</b>	<b>195,149</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.27100		10.28060			0.0000	4,621,950.00	450	24,378
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.41080		10.42250			0.0000	72,875.60	7	4,499
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.54870		10.56200			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.68250		10.69690			0.0000	0.00	0	1,500
<b>Total AU\$ / R Future</b>												<b>4,694,825.60</b>	<b>457</b>	<b>30,377</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,916.31170	1,924.937	19.20	0.9802	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			7.17870	6.160	19.15	0.0205	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,896.57870	1,905.160	19.15	0.9795	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			7.04380	6.048	19.17	0.0202	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,906.44380	1,915.048	19.17	0.9798	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			6.91170	5.937	19.20	0.0198	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,530.61810	1,536.992	17.33	0.8637	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			82.22080	76.925	17.35	0.1350	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,539.72080	1,546.125	17.35	0.8650	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			84.02750	78.669	17.32	0.1377	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,521.52750	1,527.869	17.32	0.8623	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			83.11810	77.792	17.33	0.1363	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			237.61490	236.900	13.52	0.2994	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			802.70090	788.636	13.51	0.7069	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			230.70090	229.937	13.51	0.2931	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			795.96690	781.921	13.51	0.7038	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			233.96690	233.221	13.51	0.2962	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			789.61490	775.600	13.52	0.7006	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			659.30960	645.718	13.64	0.5752	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			472.40960	473.218	13.64	0.4248	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			669.10360	655.431	13.62	0.5809	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			462.20360	462.931	13.62	0.4191	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			664.18970	650.562	13.63	0.5780	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			467.28970	468.062	13.63	0.4220	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>4,694,825.60</b>	<b>457</b>	<b>30,377</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.40590		10.49930			0.0000	0.00	0	360
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.56840		10.66570			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.72720		10.82690			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,110</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			63.85390	45.592	16.33	0.1298	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			844.55390	919.692	16.33	0.8702	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			62.70980	44.699	16.35	0.1276	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			853.40980	928.799	16.35	0.8724	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			61.58670	43.826	16.38	0.1254	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			862.28670	937.926	16.38	0.8746	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			462.52860	406.955	14.04	0.5341	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			326.82860	368.555	14.04	0.4659	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			457.78840	402.391	14.06	0.5300	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			332.08840	373.991	14.06	0.4700	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			453.09390	397.868	14.07	0.5259	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			337.39390	379.468	14.07	0.4741	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			946.38400	869.157	13.49	0.7366	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			179.48400	201.957	13.49	0.2634	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			939.16270	862.251	13.49	0.7337	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			182.26270	205.051	13.49	0.2663	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			931.96850	855.381	13.50	0.7307	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			185.06850	208.180	13.50	0.2693	0.00	0	0
<b>Total CAD/ 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 CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,110</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.69080		13.93000			0.0000	0.00	0	1,308
CHF / R	On	18/12/2017	Foreign Exchange Future			13.97530		14.22270			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.26690		14.52020			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,808</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			52.18630	43.082	19.42	0.0857	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,502.18630	1,732.282	19.42	0.9143	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			51.27340	42.593	19.45	0.0848	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,511.27340	1,741.793	19.45	0.9152	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			50.37440	42.109	19.48	0.0839	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,520.37440	1,751.309	19.48	0.9161	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			704.20610	557.273	15.83	0.5084	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			501.50610	601.973	15.83	0.4916	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			699.57480	553.333	15.85	0.5057	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			506.87480	608.033	15.85	0.4943	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			694.97180	549.420	15.87	0.5030	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			512.27180	614.120	15.87	0.4970	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			966.64410	807.465	15.90	0.5532	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			586.44410	680.565	15.90	0.4468	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			961.59050	803.085	15.92	0.5510	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			591.39050	686.185	15.92	0.4490	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			956.56370	798.731	15.93	0.5489	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			596.36370	691.831	15.93	0.4511	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>1,808</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93800		1.96470			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95640		1.98350			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.97420		2.00150			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	2.14	Put			1,866.73690	2,091.889	18.02	0.8954	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			103.88490	64.992	18.14	0.0956	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,956.88490	2,184.992	18.14	0.9044	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			94.37440	58.903	18.28	0.0875	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,047.37440	2,278.903	18.28	0.9125	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			113.73690	71.889	18.02	0.1046	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			695.84580	813.920	15.54	0.4869	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,031.11840	867.715	15.37	0.5533	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			596.11840	703.715	15.37	0.4467	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			979.94080	820.980	15.44	0.5331	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			644.94080	756.980	15.44	0.4669	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			930.84580	777.920	15.54	0.5131	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	1.94	Call			1,343.56020	1,174.049	15.45	0.5796	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			728.56020	832.049	15.45	0.4204	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,452.66120	1,276.522	15.35	0.6115	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			637.66120	734.522	15.35	0.3885	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,397.26260	1,224.443	15.40	0.5956	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			682.26260	782.443	15.40	0.4044	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	18/09/2017	Foreign Exchange Future			2.04600		2.07540			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.08750		2.11780			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	1.95	Call			1,362.54480	1,109.527	14.34	0.7935	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			108.54480	149.527	14.34	0.2065	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,283.35670	1,036.659	14.47	0.7669	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			129.35670	176.659	14.47	0.2331	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,206.79790	966.864	14.60	0.7392	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			152.79790	206.864	14.60	0.2608	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,483.77890	1,266.762	15.34	0.6651	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			405.77890	491.762	15.34	0.3349	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,421.29930	1,208.741	15.41	0.6464	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			443.29930	533.741	15.41	0.3536	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,548.25860	1,326.818	15.26	0.6836	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			370.25860	451.818	15.26	0.3164	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			1.68990		1.71530			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71870		1.74490			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74590		1.77290			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	1.96	Call			42.25930	27.679	20.33	0.0472	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,489.25930	2,728.679	20.33	0.9528	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			52.58080	34.346	20.06	0.0576	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,299.58080	2,535.346	20.06	0.9424	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			47.14200	30.827	20.19	0.0521	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,394.14200	2,631.827	20.19	0.9479	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			699.30580	578.436	16.87	0.4367	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			850.30580	991.436	16.87	0.5633	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			662.16540	546.247	17.01	0.4177	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			913.16540	1,059.247	17.01	0.5823	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	18/12/2017	Foreign Exchange Option	1.78	Call			626.97100	515.847	17.15	0.3992	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			977.97100	1,128.847	17.15	0.6008	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			837.29460	965.269	16.45	0.4799	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,160.41080	1,007.817	16.22	0.5538	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			731.41080	848.817	16.22	0.4462	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,112.44760	965.167	16.33	0.5368	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			783.44760	906.167	16.33	0.4632	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,066.29460	924.269	16.45	0.5201	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			0.12550		0.12740			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12390		0.12670			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12370		0.12620			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12270		0.12450			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			1.60920		1.62240			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.63600		1.64970			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.66300		1.67710			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			9.64530		9.73030			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.77150		9.85950			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.89560		9.98530			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	10.57	Call			51.49170	38.201	17.33	0.1140	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			891.19170	962.901	17.33	0.8860	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			50.50150	37.425	17.35	0.1119	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			900.20150	972.125	17.35	0.8881	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			49.53060	36.664	17.38	0.1099	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			909.23060	981.364	17.38	0.8901	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			422.76450	378.070	15.69	0.5013	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			383.26450	426.570	15.69	0.4987	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			440.36480	382.206	15.48	0.5088	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			380.86480	410.706	15.48	0.4912	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			431.54880	380.117	15.59	0.5050	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			382.04880	418.617	15.59	0.4950	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,058.80780	975.966	22.86	0.6347	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			513.50780	520.366	22.86	0.3653	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,052.72800	964.984	22.68	0.6330	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			517.42800	519.384	22.68	0.3670	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,046.66500	954.007	22.51	0.6313	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			521.36500	518.407	22.51	0.3687	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28680		1.29250			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30160		1.30770			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31500		1.32430			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	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			675.00000	732.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			775.00000	832.000		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			875.00000	932.000		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			123.00000	184.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			77.00000	16.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			23.00000	84.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			43.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	50.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			243.00000	150.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			143.00000	50.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<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			1.31020		1.29230			0.0000	6,813,040.00	5,200	9,929
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31380		1.29580			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31740		1.29940			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>6,813,040.00</b>	<b>5,200</b>	<b>9,929</b>
<b>Total QUANTO £ / \$</b>												<b>6,813,040.00</b>	<b>5,200</b>	<b>9,929</b>
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.14800		1.14740			0.0000	0.00	0	62
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.15360		1.15300			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.15960		1.15890			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 QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>62</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>62</b>
RAIN	On	18/09/2017	Foreign Exchange Future			22,906.48000	23,207.88000				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			9.61060	9.71810				0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call		289.31280	224.319	14.33	0.4990		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put		201.21280	243.719	14.33	0.5010		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call		284.15680	220.131	14.37	0.4922		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put		206.05680	249.531	14.37	0.5078		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call		279.06770	216.010	14.40	0.4856		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put		210.96770	255.410	14.40	0.5144		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			3.65110	3.68520				0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.58250	3.61600				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	3.54	Call		179.98390	151.932	13.95	0.7090		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put		34.78390	40.832	13.95	0.2910		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call		172.56270	144.943	13.92	0.6929		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put		37.36270	43.843	13.92	0.3071		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call		165.28490	138.118	13.88	0.6763		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put		40.08490	47.018	13.88	0.3237		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call		232.80160	210.175	14.72	0.5906		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put		126.80160	137.675	14.72	0.4094		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call		227.13240	204.698	14.71	0.5815		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put		131.13240	142.198	14.71	0.4185		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call		221.55420	199.314	14.70	0.5724		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put		135.55420	146.814	14.70	0.4276		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			1.45060	1.46340				0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.42760	1.43900				0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.41030	1.42190				0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 659 648 584.00	130,625	1,225,714
Total Options									10 346 651.45	40,500	1,736,904
Grand Total:									1,669,995,235.45	171,125	2,962,618