



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/08/2017 Foreign Exchange Future			13.36150		13.22700			0.0000	0.00	0	70
\$ / R On 15/08/2017 Foreign Exchange Future			13.35710		13.23630			0.0000	0.00	0	0
\$ / R On 16/08/2017 Foreign Exchange Future			13.36950		13.23870			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.36180		13.24070			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.38850		13.26480			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.39070		13.26680			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.39290		13.26880			0.0000	0.00	0	8,325
\$ / R On 07/09/2017 Foreign Exchange Future			13.40820		13.28280			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.43230		13.30600			0.0000	884,705,007.20	65,864	836,830
\$ / R On 27/09/2017 Foreign Exchange Future			13.45230		13.32540			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.45460		13.32760			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.45680		13.32980			0.0000	0.00	0	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.48790		13.36000			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.50970		13.38150			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.51830		13.39010			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.54630		13.41810			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.55490		13.42680			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.58620		13.45770			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.59040		13.46180			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.62160		13.49270			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.62790		13.49890			0.0000	128,306,678.50	9,415	125,509

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 Future			13.63620		13.50720			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.64660		13.51750			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.65910		13.52990			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.67370		13.54430			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.71950		13.58970			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.72160		13.59170			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.74650		13.61640			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.75070		13.62040			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.81560		13.68480			0.0000	138,294,156.00	10,010	89,754
\$ / R	On	25/04/2018	Foreign Exchange Future			13.89070		13.75910			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.92310		13.79130			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.93120		13.79910			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.99980		13.86550			0.0000	0.00	0	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			14.02800		13.89280			0.0000	0.00	0	215
\$ / R	On	13/08/2018	Foreign Exchange Future			14.11270		13.97480			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.18610		14.04710			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.30580		14.16480			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.37100		14.22880			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.49910		14.35480			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.56850		14.42290			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.75330		14.60470			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.63240		15.46300			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.74640		15.57410			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.86540		15.69000			0.0000	0.00	0	184,000
Total \$ / R Future												1,151,305,841.70	85,289	1,446,536
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Put			126.24770	9.804	20.94	0.1324	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Call			153.24770	171.304	20.94	0.8676	0.00	0	20,000
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			544.12920	390.363	27.92	0.9747	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			21.12920	1.863	27.92	0.0253	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Call			108.40330	89.902	14.64	0.4984	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Put			232.10330	92.802	14.64	0.5016	0.00	0	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Put			130.28660	35.252	16.61	0.2310	0.00	0	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Call			196.58660	222.352	16.61	0.7690	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			118.24630	29.942	16.79	0.1878	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			236.94630	279.442	16.79	0.8122	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Call			148.42130	148.740	15.28	0.6233	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Put			199.72130	69.240	15.28	0.3767	0.00	0	15,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Call			281.04490	340.373	17.40	0.8633	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Put			92.34490	20.873	17.40	0.1367	0.00	0	25,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Put			373.12530	225.573	16.44	0.7343	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Call			61.82530	45.073	16.44	0.2657	0.00	0	23,076
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			243.88360	104.062	14.89	0.4788	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			134.58360	115.862	14.89	0.5212	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			383.70660	247.795	15.26	0.5874	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			148.50660	136.295	15.26	0.4126	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	29/08/2017	Foreign Exchange Option	16.84	Put		3,576.22430	3,451.742	31.90	0.9991	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		1.02430	0.242	31.90	0.0009	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put		147.88140	55.891	14.28	0.2154	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call		364.68140	396.591	14.28	0.7846	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put		122.55210	42.220	14.26	0.1698	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call		421.35210	465.120	14.26	0.8302	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put		31.46500	11.341	16.05	0.0455	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call		864.26500	969.541	16.05	0.9545	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		39.68290	38.288	18.70	0.1008	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,197.25460	3,069.347	24.09	0.9950	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		57.99470	57.023	18.10	0.1437	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,443.57100	1,315.901	19.17	0.9236	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		29.57100	28.201	19.17	0.0764	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,237.26440	1,109.609	18.57	0.8907	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		43.26440	41.909	18.57	0.1093	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		165.74190	172.092	16.18	0.3644	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		18.23870	16.432	19.77	0.0469	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		853.68260	953.941	15.27	0.9287	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		47.68260	21.641	15.27	0.0713	3,246.17	150	96,225
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		389.48430	431.001	14.95	0.6825	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		223.48430	138.701	14.95	0.3175	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,081.99470	954.723	18.10	0.8563	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		105.31650	49.935	14.49	0.1487	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,316.03220	1,437.267	16.72	0.9817	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		10.03220	4.967	16.72	0.0183	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		420.71640	308.072	15.54	0.5293	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		226.71640	240.372	15.54	0.4707	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,712.23870	1,584.132	19.77	0.9531	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		3.70720	2.276	21.66	0.0074	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		966.46110	839.856	17.74	0.8237	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		72.46110	72.156	17.74	0.1763	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,697.04570	3,569.345	27.15	0.9955	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		3.04570	1.645	27.15	0.0045	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		611.31650	682.235	14.49	0.8513	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,209.56470	1,081.947	18.48	0.8852	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,415.14820	1,287.459	19.09	0.9197	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		31.14820	29.759	19.09	0.0803	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		473.63320	526.812	14.76	0.7587	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		167.63320	94.512	14.76	0.2413	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,697.70720	2,569.976	21.66	0.9926	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.87870	0.663	30.20	0.0018	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		263.91630	284.322	15.31	0.5291	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		357.91630	252.022	15.31	0.4709	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,727.03850	3,599.348	27.33	0.9955	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		3.03850	1.648	27.33	0.0045	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		45.56470	44.247	18.48	0.1148	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	14.22	Put		984.02820	857.293	17.80	0.8291	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,497.10770	3,369.336	25.92	0.9953	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		3.10770	1.636	25.92	0.0047	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,694.00000	986,567.700	30.20	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	30.20	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,694.87870	4,568.363	30.20	0.9982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		3.32110	1.658	23.48	0.0052	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		58.99980	58.066	18.07	0.1460	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,072.99980	945.766	18.07	0.8540	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		153.00000	158.063	16.34	0.3406	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		597.00000	475.763	16.34	0.6594	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		70.02820	69.593	17.80	0.1709	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,066.66120	3,939.390	29.41	0.9957	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		648.75140	725.949	14.62	0.8676	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		92.75140	43.649	14.62	0.1324	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		150.56140	155.387	16.38	0.3359	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		604.56140	483.087	16.38	0.6641	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,097.32110	2,969.358	23.48	0.9948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		2.61610	1.692	29.47	0.0043	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,076.61610	3,949.392	29.47	0.9957	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		2.57170	1.694	29.53	0.0043	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,086.57170	3,959.394	29.53	0.9957	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		2.66120	1.690	29.41	0.0043	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put		1,809.36630	1,681.161	19.96	0.9609	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call		284.35960	309.327	15.24	0.5589	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put		328.35960	227.027	15.24	0.4411	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		819.17140	916.587	15.17	0.9209	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		53.17140	24.287	15.17	0.0791	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		153.56310	83.933	14.70	0.2210	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		370.08990	262.440	15.34	0.4827	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		256.08990	274.740	15.34	0.5173	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		383.87180	424.598	14.97	0.6767	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		227.87180	142.298	14.97	0.3233	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call		15.36630	13.461	19.96	0.0391	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		28.56440	27.210	19.22	0.0740	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		713.97410	589.879	16.82	0.7240	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		119.97410	122.179	16.82	0.2760	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		330.68610	363.907	15.10	0.6185	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		274.68610	181.607	15.10	0.3815	27,241.11	150	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		499.56310	556.233	14.70	0.7790	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		233.77520	248.374	15.48	0.4821	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		523.43250	404.970	16.02	0.6106	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		179.43250	187.270	16.02	0.3894	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		133.98800	69.674	14.62	0.1922	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		539.98800	601.973	14.62	0.8078	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,462.56440	1,334.910	19.22	0.9260	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		54.62080	24.993	15.14	0.0811	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		642.89420	520.344	16.54	0.6865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		138.89420	142.645	16.54	0.3135	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		1,078.91230	1,192.570	15.92	0.9638	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		22.91230	10.270	15.92	0.0362	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		407.77520	296.074	15.48	0.5179	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		356.61070	393.492	15.04	0.6479	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		795.66400	670.479	17.15	0.7613	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		101.66400	102.779	17.15	0.2387	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,010.52600	883.615	17.88	0.8370	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		66.52600	65.915	17.88	0.1630	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		810.62080	907.293	15.14	0.9189	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		23.63540	10.589	15.90	0.0373	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		388.71580	278.513	15.38	0.5004	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		244.71580	260.813	15.38	0.4996	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		219.15020	135.163	14.94	0.3119	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		395.15020	437.463	14.94	0.6881	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		250.61070	161.192	15.04	0.3521	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		62.35160	28.813	15.01	0.0920	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,125.57200	1,241.106	16.05	0.9685	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		19.57200	8.805	16.05	0.0315	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		746.36310	621.723	16.95	0.7395	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		112.36310	114.023	16.95	0.2605	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		1,069.63540	1,182.889	15.90	0.9627	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		3.25460	1.647	24.09	0.0050	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		300.08850	203.554	15.17	0.4112	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		306.08850	335.854	15.17	0.5888	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		185.18630	193.678	15.96	0.3997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		509.18630	391.378	15.96	0.6003	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		768.35160	861.113	15.01	0.9080	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		559.74190	439.792	16.18	0.6356	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		635.15890	512.811	16.50	0.6821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		141.15890	145.111	16.50	0.3179	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,283.68290	1,155.988	18.70	0.8992	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		436.82880	330.605	15.71	0.5134	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		262.22880	282.905	15.71	0.4866	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,808.73550	3,680.321	26.32	0.9935	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		4.13550	2.621	26.32	0.0065	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		262.76190	178.827	15.21	0.3454	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		410.36190	453.427	15.21	0.6546	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		197.53060	125.565	15.03	0.2673	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		507.33060	562.366	15.03	0.7327	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		336.83990	252.482	15.50	0.3929	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		416.83990	460.382	15.50	0.6071	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,509.79670	1,388.347	19.05	0.8481	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		81.29670	88.047	19.05	0.1519	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	27/10/2017	Foreign Exchange Option	17.45	Put			4,066.98730	3,936.805	23.41	0.9894	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			7.08730	5.105	23.41	0.0106	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			905.16210	793.731	17.42	0.6854	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			195.26210	212.031	17.42	0.3146	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			673.02710	741.868	15.10	0.7529	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			202.92710	143.568	15.10	0.2471	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			481.11320	388.452	15.96	0.4780	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			371.21320	406.752	15.96	0.5220	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			416.53500	337.599	15.84	0.4150	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			474.63500	523.899	15.84	0.5850	5,238,989.00	10,000	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			824.47820	720.550	17.07	0.6221	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			271.27820	295.450	17.07	0.3779	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			520.97630	436.118	16.12	0.4538	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			478.67630	522.318	16.12	0.5462	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,290.70710	4,161.240	21.47	0.9863	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			8.40710	7.440	21.47	0.0137	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			541.99600	455.576	16.20	0.4624	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			473.79600	515.976	16.20	0.5376	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			559.66960	474.623	16.26	0.4529	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			522.36960	566.223	16.26	0.5471	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			231.94060	247.352	18.32	0.2824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,333.04060	1,219.452	18.32	0.7176	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			28.73220	32.376	22.66	0.0449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,829.83220	3,704.476	22.66	0.9551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			199.49490	212.079	18.72	0.2474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,500.59490	1,384.179	18.72	0.7526	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			28.51540	32.155	22.68	0.0446	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,839.61540	3,714.255	22.68	0.9554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			28.95000	32.599	22.65	0.0452	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,820.05000	3,694.699	22.65	0.9548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			411.09690	338.137	15.78	0.3648	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			659.99690	716.036	15.78	0.6352	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			731.51370	636.026	16.72	0.5302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			430.41370	463.926	16.72	0.4698	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,357.82490	1,243.775	18.38	0.7231	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			226.72490	241.675	18.38	0.2769	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,116.32550	1,994.491	19.91	0.8470	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			115.22550	122.391	19.91	0.1530	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			363.42830	294.884	15.62	0.3338	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			712.32830	772.784	15.62	0.6662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			739.71320	802.436	15.54	0.6816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			340.81320	274.536	15.54	0.3184	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			395.07760	425.353	16.94	0.4395	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			806.17760	707.453	16.94	0.5605	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			696.28780	755.401	15.67	0.6569	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			377.38780	307.502	15.67	0.3431	0.00	0	16,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			680.54280	738.328	15.72	0.6476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			391.64280	320.428	15.72	0.3524	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			465.19740	501.912	16.52	0.4983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			666.29740	574.012	16.52	0.5017	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,216.99220	1,312.091	14.83	0.8668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			118.09220	84.191	14.83	0.1332	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			587.47290	637.213	16.02	0.5887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			488.57290	409.313	16.02	0.4113	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			544.07760	460.859	16.18	0.4420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			542.97760	588.759	16.18	0.5580	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,027.51570	1,112.348	15.04	0.8090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			178.61570	134.448	15.04	0.1910	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,767.44080	1,648.948	19.30	0.7992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			156.34080	166.848	19.30	0.2008	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,776.21160	1,657.614	19.31	0.8006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			155.11160	165.514	19.31	0.1994	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,372.06120	1,478.270	14.94	0.8991	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			83.16120	60.369	14.94	0.1009	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,790.59440	1,908.884	15.96	0.9457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			41.69440	30.983	15.96	0.0543	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			796.95600	864.306	15.38	0.7122	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			298.05600	236.406	15.38	0.2878	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,139.11270	1,230.186	14.92	0.8450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			140.21270	102.286	14.92	0.1550	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			728.65960	790.473	15.57	0.6755	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			349.75960	282.573	15.57	0.3245	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,702.81540	3,577.517	22.47	0.9511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			31.71540	35.417	22.47	0.0489	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,806.91860	2,681.643	21.09	0.9083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			65.81860	69.543	21.09	0.0917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,671.66950	1,554.374	19.12	0.7834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			170.56950	182.274	19.12	0.2166	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			327.71750	351.877	17.42	0.3784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			978.81750	873.977	17.42	0.6216	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,558.72490	1,672.571	15.41	0.9236	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			59.82490	44.671	15.41	0.0764	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			670.20560	727.115	15.75	0.6414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			401.30560	329.215	15.75	0.3586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,663.80000	3,538.518	22.41	0.9498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			32.70000	36.418	22.41	0.0502	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			320.16090	343.643	17.48	0.3712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,001.26090	895.743	17.48	0.6288	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,732.09780	3,606.787	22.52	0.9521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			30.99780	34.687	22.52	0.0479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			250.28340	267.330	18.12	0.3017	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,251.38340	1,139.430	18.12	0.6983	0.00	0	2,055

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		4,574.98660	4,449.500	23.32	0.9746	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		13.88660	17.400	23.32	0.0254	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		343.38350	368.952	17.30	0.3930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		934.48350	831.051	17.30	0.6070	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,771.16900	3,645.840	22.57	0.9533	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		30.06900	33.740	22.57	0.0467	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		244.62060	261.162	18.18	0.2958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,275.72060	1,163.262	18.18	0.7042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,362.65610	3,237.488	21.96	0.9383	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		41.55610	45.388	21.96	0.0617	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,102.48930	2,977.397	21.56	0.9258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		51.38930	55.296	21.56	0.0742	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		610.86710	662.656	15.94	0.6042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		461.96710	384.756	15.94	0.3958	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		368.32180	396.151	17.12	0.4158	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		869.42180	768.251	17.12	0.5842	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		78.79320	83.216	20.71	0.1081	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,579.89320	2,455.316	20.71	0.8919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		596.73790	647.292	15.99	0.5949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		477.83790	399.392	15.99	0.4051	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,530.84830	4,405.473	23.59	0.9699	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		18.04830	21.673	23.59	0.0301	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		549.46980	466.485	16.22	0.4399	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		556.66980	602.685	16.22	0.5601	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		636.68850	547.304	16.40	0.4779	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		514.18850	553.904	16.40	0.5221	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		519.39480	439.502	16.05	0.4138	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		619.29480	668.602	16.05	0.5862	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		753.70250	812.822	15.72	0.6548	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		409.40250	339.122	15.72	0.3452	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,467.92450	1,353.359	18.49	0.7195	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		252.22450	267.058	18.49	0.2805	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,568.33130	1,452.221	18.72	0.7388	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		232.63130	245.922	18.72	0.2612	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		793.90330	851.749	15.82	0.6456	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		454.20330	382.249	15.82	0.3544	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		478.98290	405.076	15.90	0.3678	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		768.68290	824.576	15.90	0.6322	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		720.31790	772.407	16.05	0.6057	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		530.61790	452.907	16.05	0.3943	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		783.73120	840.793	15.85	0.6402	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		464.03120	391.293	15.85	0.3598	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		407.82610	339.879	15.68	0.3277	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		849.52610	911.479	15.68	0.6723	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,114.17100	1,993.643	19.57	0.7998	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		185.87100	195.243	19.57	0.2002	0.00	0	2,723

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,043.68490	941.594	17.34	0.5791	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			460.08490	488.093	17.34	0.4209	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,030.66650	929.081	17.31	0.5732	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			471.06650	499.781	17.31	0.4268	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			491.42710	419.090	15.82	0.3441	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,022.99320	1,088.698	15.56	0.6980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			900.82070	957.539	15.89	0.6441	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,062.90520	1,132.859	15.50	0.7139	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			378.10520	317.259	15.50	0.2861	0.00	0	88,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,298.68650	2,179.120	19.66	0.7824	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			233.48650	244.720	19.66	0.2176	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,595.11820	1,482.120	18.45	0.6769	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,048.81130	1,931.720	19.28	0.7500	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			273.61130	287.320	19.28	0.2500	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			861.47190	915.467	16.01	0.6253	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			556.67190	479.867	16.01	0.3747	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			516.02070	441.939	15.89	0.3559	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,931.14460	3,805.020	22.52	0.8970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			106.70930	111.391	22.48	0.1037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,911.90930	3,785.791	22.48	0.8963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			187.55180	196.076	20.19	0.1790	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,470.76520	1,561.190	14.98	0.8378	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			185.96520	145.590	14.98	0.1622	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			106.32490	111.004	22.50	0.1034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,921.52490	3,795.404	22.50	0.8966	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			105.94460	110.620	22.52	0.1030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			864.63990	771.625	16.82	0.4946	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			549.65770	580.848	17.25	0.4495	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,044.85770	945.248	17.25	0.5505	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,880.89290	1,765.836	19.02	0.7250	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			305.69290	321.436	19.02	0.2750	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,662.75180	2,540.476	20.19	0.8210	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			204.13130	213.619	19.98	0.1932	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,082.84870	1,965.383	19.33	0.7548	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			267.64870	280.983	19.33	0.2452	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			851.88310	905.208	16.04	0.6206	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			567.08310	489.608	16.04	0.3794	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			639.43990	677.225	16.82	0.5054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			408.19320	343.098	15.56	0.3020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,396.80560	1,483.827	15.07	0.8191	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			212.00560	168.227	15.07	0.1809	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,794.06670	1,899.063	15.02	0.8968	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			109.26670	83.463	15.02	0.1032	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,519.33130	2,398.019	19.98	0.8068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			369.91820	387.720	18.45	0.3231	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,757.62620	1,642.997	18.79	0.7052	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			332.42620	348.597	18.79	0.2948	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			926.22710	984.690	15.82	0.6559	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,666.55190	1,554.473	18.44	0.6620	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			425.65190	445.173	18.44	0.3380	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,336.59760	2,218.287	19.56	0.7596	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			285.69760	298.987	19.56	0.2404	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,216.52010	1,114.935	17.49	0.5582	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			607.82010	638.035	17.49	0.4418	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,147.63730	1,047.986	17.33	0.5387	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			646.73730	679.186	17.33	0.4613	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			974.95910	1,023.899	16.33	0.5979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			749.45910	664.099	16.33	0.4021	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,274.25770	1,344.185	15.63	0.7117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			458.75770	394.385	15.63	0.2883	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,809.96330	2,688.573	20.02	0.7751	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			295.46330	308.373	20.02	0.2249	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,891.84480	3,021.681	14.29	0.9707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			26.34480	21.881	14.29	0.0293	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,304.31580	1,375.698	15.59	0.7211	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			438.81580	375.898	15.59	0.2789	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,752.11840	1,640.151	18.42	0.6417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			507.61840	529.951	18.42	0.3583	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,328.74250	1,401.298	15.56	0.7285	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			423.24250	361.498	15.56	0.2715	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,775.72720	1,663.412	18.47	0.6455	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			501.22720	523.212	18.47	0.3545	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,633.75850	1,718.844	15.15	0.8103	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			268.25850	219.044	15.15	0.1897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			191.08420	197.676	21.99	0.1470	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,015.58420	3,887.876	21.99	0.8530	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,063.31670	1,948.934	18.97	0.6889	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			428.81670	448.734	18.97	0.3111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			948.89790	996.351	16.42	0.5865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			783.39790	696.551	16.42	0.4135	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			190.53410	197.114	22.00	0.1466	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,025.03410	3,897.314	22.00	0.8534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			189.98360	196.558	22.02	0.1462	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,034.48360	3,906.758	22.02	0.8538	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			955.64610	862.529	16.80	0.4598	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			868.44610	910.529	16.80	0.5402	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,390.16080	1,285.626	17.61	0.5443	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			744.96080	778.326	17.61	0.4557	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,573.71250	2,454.388	19.57	0.7001	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			480.81250	500.488	19.57	0.2999	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,628.23890	1,706.818	15.60	0.7534	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			431.13890	370.718	15.60	0.2466	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	17/09/2018	Foreign Exchange Option	11.00	Call			3,081.63300	3,215.433	13.84	0.9658	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			34.53300	29.333	13.84	0.0342	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,560.21090	1,635.627	15.70	0.7358	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			473.11090	409.527	15.70	0.2642	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,777.51240	1,666.629	18.35	0.5952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			684.61240	712.729	18.35	0.4048	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,851.50530	1,934.390	14.94	0.8118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			304.40530	248.290	14.94	0.1882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			757.43990	789.334	17.99	0.4400	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,570.33990	1,463.234	17.99	0.5600	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			754.68170	786.406	18.00	0.4387	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,577.58170	1,470.306	18.00	0.5613	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			760.20410	792.281	17.98	0.4413	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,563.10410	1,456.181	17.98	0.5587	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,580.26230	1,475.512	18.07	0.5343	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			885.06230	921.312	18.07	0.4657	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			889.86310	924.798	18.35	0.4523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,741.06310	1,633.798	18.35	0.5477	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			887.08850	921.893	18.36	0.4511	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,748.28850	1,640.893	18.36	0.5489	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			892.65490	927.708	18.33	0.4534	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,733.85490	1,626.708	18.33	0.5466	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,758.50810	1,653.208	18.38	0.5266	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,013.30810	1,052.308	18.38	0.4734	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,018.35660	1,056.241	18.60	0.4618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,915.45660	1,807.741	18.60	0.5382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,015.58320	1,053.335	18.61	0.4608	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,922.68320	1,814.835	18.61	0.5392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,021.14680	1,059.157	18.58	0.4628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,908.24680	1,800.657	18.58	0.5372	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,525.20480	1,578.160	17.51	0.5908	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,290.50480	1,194.860	17.51	0.4092	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,521.35800	1,574.173	17.52	0.5897	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,296.65800	1,200.873	17.52	0.4103	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,529.06400	1,582.161	17.50	0.5919	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,284.36400	1,188.861	17.50	0.4081	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,048.71270	2,170.066	18.67	0.6006	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,745.71270	1,697.666	18.67	0.3994	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,044.82560	2,166.031	18.68	0.5998	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,751.82560	1,703.631	18.68	0.4002	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,040.93740	2,161.996	18.68	0.5990	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,757.93740	1,709.596	18.68	0.4010	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,865.97200	1,824.400	18.86	0.4064	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,070.07200	2,200.800	18.86	0.5936	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,198.30100	2,330.245	18.90	0.6047	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,858.30100	1,814.845	18.90	0.3953	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,194.38060	2,326.195	18.91	0.6040	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,864.38060	1,820.795	18.91	0.3960	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,202.24060	2,334.315	18.90	0.6055	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,852.24060	1,808.915	18.90	0.3945	0.00	0	0
Total \$ / R Option												5,269,476.28	10,300	2,927,982
Total \$ / R												1,156,575,317.98	95,589	4,374,518
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			13.43230			13.30600			0.0000	0.00	0	436
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			13.62790			13.49890			0.0000	0.00	0	146
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			13.81560			13.68480			0.0000	0.00	0	5
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			13.99980			13.86550			0.0000	0.00	0	172
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.75330			14.60470			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	759
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				1,410.90970	1,218.264	20.05	0.0357	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				185,810.90970	172,988.264	20.05	0.9643	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				1,387.10510	1,194.187	20.07	0.0350	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				186,787.10510	173,964.187	20.07	0.9650	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				1,435.17490	1,242.791	20.03	0.0363	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				184,835.17490	172,012.791	20.03	0.9637	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				44,747.85300	48,255.979	16.62	0.4839	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				69,857.85300	60,465.979	16.62	0.5161	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				44,401.25430	47,877.713	16.64	0.4811	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				70,511.25430	61,087.713	16.64	0.5189	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				45,096.74630	48,637.107	16.60	0.4868	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				69,206.74630	59,847.107	16.60	0.5132	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				71,143.57070	75,472.753	16.53	0.5471	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				74,663.57070	65,912.753	16.53	0.4529	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				70,744.98850	75,042.367	16.54	0.5448	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				75,264.98850	66,482.367	16.54	0.4552	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				71,543.93000	75,905.056	16.51	0.5493	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				74,063.93000	65,345.056	16.51	0.4507	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				85,511.77300	89,752.742	16.76	0.5437	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				91,961.77300	82,772.742	16.76	0.4563	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				85,124.23700	89,346.669	16.77	0.5419	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				92,574.23700	83,366.669	16.77	0.4581	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				85,901.11650	90,160.222	16.74	0.5455	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				91,351.11650	82,180.222	16.74	0.4545	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				152,520.47980	157,816.030	17.51	0.5908	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				129,050.47980	119,486.030	17.51	0.4092	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				152,135.79790	157,417.259	17.52	0.5897	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				129,665.79790	120,087.259	17.52	0.4103	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				152,906.39810	158,216.098	17.50	0.5919	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				128,436.39810	118,886.098	17.50	0.4081	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	759
£ / R	On	18/09/2017	Foreign Exchange Future			17.46770		17.26540			0.0000	27,511,627.50	1,575	190,234
£ / R	On	18/12/2017	Foreign Exchange Future			17.77520		17.56790			0.0000	14,220,160.00	800	9,877
£ / R	On	19/03/2018	Foreign Exchange Future			18.07680		17.86540			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			18.37400		18.15630			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.67690		18.45130			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			19.60710		19.36530			0.0000	0.00	0	0
Total £ / R Future												41,731,787.50	2,375	205,218
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			173.07480	90.138	15.58	0.1819	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			738.47480	857.838	15.58	0.8181	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			744.65950	568.475	16.50	0.6264	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			210.05950	236.175	16.50	0.3736	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,315.95860	1,120.190	17.70	0.8323	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			888.86970	704.961	16.84	0.6941	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			81.35860	87.890	17.70	0.1677	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			162.12600	180.170	16.86	0.3026	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			896.72600	712.470	16.86	0.6974	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			160.00540	177.708	16.88	0.2993	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			904.60540	720.008	16.88	0.7007	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			164.26970	182.661	16.84	0.3059	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2.49880	3.141	21.71	0.0045	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,574.59880	7,367.941	21.71	0.9955	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2.47420	3.111	21.71	0.0045	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,584.57420	7,377.911	21.71	0.9955	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.44990	3.080	21.71	0.0044	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,594.54990	7,387.880	21.71	0.9956	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,289.02480	1,401.913	16.63	0.6700	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			643.62480	545.113	16.63	0.3300	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,283.50220	1,396.003	16.63	0.6684	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			648.10220	549.203	16.63	0.3316	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,294.56530	1,407.842	16.62	0.6717	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			639.16530	541.042	16.62	0.3283	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,286.59060	1,384.571	16.94	0.5968	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,030.29060	910.571	16.94	0.4032	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,281.92290	1,379.594	16.94	0.5955	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,035.62290	915.594	16.94	0.4045	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,291.27930	1,389.563	16.93	0.5982	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,024.97930	905.563	16.93	0.4018	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,440.38960	1,539.598	17.02	0.5866	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,239.08960	1,112.698	17.02	0.4134	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,435.91240	1,534.858	17.02	0.5854	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,244.61240	1,117.958	17.02	0.4146	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,444.87900	1,544.343	17.01	0.5878	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,233.57900	1,107.443	17.01	0.4122	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,149.53000	2,269.560	16.82	0.6323	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,414.23000	1,292.460	16.82	0.3677	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,144.78850	2,264.600	16.82	0.6314	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,419.48850	1,297.500	16.82	0.3686	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,154.29140	2,274.530	16.81	0.6332	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,408.99140	1,287.431	16.81	0.3668	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												41,731,787.50	2,375	206,218
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12300		0.12028			0.0000	0.00	0	91
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12534		0.12257			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12773		0.12488			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13912		0.13594			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	206
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.15590	0.066	23.10	0.0003	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,971.65590	3,700.366	23.10	0.9997	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00900	0.002	23.10	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,971.50900	4,700.302	23.10	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.99810	1.372	23.10	0.0048	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,973.49810	2,701.672	23.10	0.9952	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,330.82420	1,560.522	14.17	0.9436	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			74.02420	26.322	14.17	0.0564	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			662.95320	808.750	17.01	0.6843	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			406.15320	274.550	17.01	0.3157	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			302.40040	375.729	19.06	0.3959	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,045.60040	841.529	19.06	0.6041	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			969.42620	1,123.056	17.36	0.7017	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			481.42620	350.556	17.36	0.2983	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			560.42330	657.612	19.17	0.4825	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,072.42330	885.112	19.17	0.5175	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,619.44000	1,847.328	15.55	0.9024	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			131.44000	74.828	15.55	0.0976	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,692.28100	1,816.100	18.02	0.6552	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,098.28100	903.900	18.02	0.3448	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,329.79900	1,446.428	19.77	0.5441	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,735.79900	1,534.228	19.77	0.4559	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,129.92830	2,301.920	15.57	0.7896	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			535.92830	389.720	15.57	0.2104	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	206

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/08/2017	Foreign Exchange Future			15.70680		15.55260			0.0000	0.00	0	20,000
€ / R	On	18/08/2017	Foreign Exchange Future			15.71030		15.85530			0.0000	157,103,000.00	10,000	0
€ / R	On	29/08/2017	Foreign Exchange Future			15.74760		15.59030			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.81560		15.65530			0.0000	80,533,035.20	5,092	109,541
€ / R	On	27/09/2017	Foreign Exchange Future			15.84710		15.68600			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.95080		15.78610			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			16.05770		15.89240			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.12460		15.96020			0.0000	12,899,680.00	800	32,525
€ / R	On	27/12/2017	Foreign Exchange Future			16.15590		15.99140			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.27610		16.10990			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.43370		16.26550			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.74150		16.56810			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			18.09470		17.90390			0.0000	0.00	0	0
Total € / R Future												250,535,715.20	15,892	176,374
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Put			456.72820	287.976	15.13	0.7651	0.00	0	20,000
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Call			59.32820	44.776	15.13	0.2349	0.00	0	0
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Put			0.00000	218.461	14.75	0.6534	0.00	0	0
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Call			0.00000	78.761	14.75	0.3466	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			109.68980	35.979	14.15	0.1375	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			489.98980	573.579	14.15	0.8625	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			125.27160	60.618	14.25	0.1545	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,819.32600	3,656.788	24.87	0.9941	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			4.62130	2.388	24.92	0.0059	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,829.32130	3,666.788	24.92	0.9941	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			4.63060	2.388	24.81	0.0059	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,809.33060	3,646.788	24.81	0.9941	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			680.57160	776.218	14.25	0.8455	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			4.62600	2.388	24.87	0.0059	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			207.46210	127.009	14.55	0.2484	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			583.46210	664.109	14.55	0.7516	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			294.76480	213.990	14.80	0.2985	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			660.86480	744.790	14.80	0.7015	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			367.04290	286.309	14.89	0.3208	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			749.44290	834.009	14.89	0.6792	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,242.92340	2,092.529	18.48	0.8359	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			57.07810	42.815	15.08	0.0652	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			976.64470	852.800	16.20	0.5826	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			406.84470	447.400	16.20	0.4174	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			134.13700	148.226	18.47	0.1652	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,233.93700	2,083.626	18.47	0.8348	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			133.12340	147.129	18.48	0.1641	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			49.80770	36.972	15.39	0.0565	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			879.35190	760.203	15.98	0.5491	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			449.55190	494.803	15.98	0.4509	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			135.15620	149.329	18.45	0.1662	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	18.05	Put			2,224.95620	2,074.729	18.45	0.8338	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,887.27810	2,037.415	15.08	0.9348	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			17.46300	10.682	21.33	0.0153	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,467.26300	5,296.082	21.33	0.9847	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,010.00770	2,161.572	15.39	0.9435	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			438.58970	356.028	14.97	0.3404	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			809.98970	891.928	14.97	0.6596	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			543.35710	455.764	15.11	0.3681	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			853.25710	931.864	15.11	0.6319	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,631.77430	1,756.226	14.59	0.8272	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			226.27430	182.526	14.59	0.1728	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,624.29280	1,748.416	14.60	0.8256	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			228.79280	184.716	14.60	0.1744	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,639.27150	1,764.058	14.59	0.8288	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			223.77150	180.358	14.59	0.1712	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,493.00310	1,611.013	14.68	0.7959	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			277.50310	227.313	14.68	0.2041	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,457.68570	1,573.956	14.70	0.7873	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			292.18570	240.256	14.70	0.2127	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			467.94100	405.547	15.03	0.2663	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,529.69980	1,640.407	15.03	0.7322	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			471.59980	408.907	15.03	0.2678	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,542.40000	1,653.699	15.02	0.7353	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			464.30000	402.199	15.02	0.2647	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,536.04100	1,647.047	15.03	0.7337	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,107.35580	2,194.145	15.91	0.6673	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,073.45580	969.445	15.91	0.3327	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,102.46050	2,189.053	15.92	0.6662	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,078.56050	974.353	15.92	0.3338	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,112.26310	2,199.240	15.90	0.6683	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,068.36310	964.540	15.90	0.3317	0.00	0	0
Total € / R Option												0.00	0	290,158
Total € / R												250,535,715.20	15,892	466,532
AUS / R	On	18/09/2017	Foreign Exchange Future			10.59290		10.49610			0.0000	932,175.20	88	25,321
AUS / R	On	18/12/2017	Foreign Exchange Future			10.73430		10.63580			0.0000	0.00	0	6,890
AUS / R	On	19/03/2018	Foreign Exchange Future			10.87030		10.77180			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			11.00400		10.90360			0.0000	0.00	0	1,500
AUS / R	On	14/06/2019	Foreign Exchange Future			11.54150		11.43700			0.0000	0.00	0	0
Total AUS / R Future												932,175.20	88	33,711
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			4.30910	2.980	18.88	0.0133	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,678.20910	1,580.080	18.88	0.9867	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			4.23430	2.922	18.93	0.0130	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,688.13430	1,590.022	18.93	0.9870	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			4.16120	2.866	18.98	0.0128	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,698.06120	1,599.966	18.98	0.9872	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,325.08140	1,232.637	17.00	0.8265	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			89.75800	95.704	17.02	0.1716	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,333.95800	1,241.404	17.02	0.8284	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			92.01870	98.186	16.99	0.1754	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,316.21870	1,223.886	16.99	0.8246	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			90.88140	96.937	17.00	0.1735	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			961.01390	1,033.661	14.45	0.7902	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			179.21390	153.361	14.45	0.2098	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			953.67570	1,026.016	14.45	0.7877	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			181.87570	155.715	14.45	0.2123	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			946.36850	1,018.399	14.45	0.7851	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			184.56850	158.099	14.45	0.2149	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			387.90430	340.112	13.93	0.3369	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			792.61030	845.866	13.92	0.6686	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			379.01030	331.866	13.92	0.3314	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			787.04240	839.972	13.92	0.6659	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			383.44240	335.972	13.92	0.3341	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			781.50430	834.112	13.93	0.6631	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			666.46830	612.053	13.89	0.3671	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,093.32030	1,143.849	13.87	0.6366	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			656.32030	602.349	13.87	0.3634	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,088.38420	1,138.691	13.88	0.6347	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			661.38420	607.191	13.88	0.3653	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,083.46830	1,133.553	13.89	0.6329	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												932,175.20	88	33,711
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.57080		10.49440			0.0000	0.00	0	870
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.73410		10.65630			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.88940		10.81020			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,120
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			28.33200	26.856	15.76	0.1053	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			823.93200	746.056	15.76	0.8947	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			27.50920	26.036	15.78	0.1025	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			833.10920	755.236	15.78	0.8975	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			29.17730	27.701	15.74	0.1082	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			814.77730	736.901	15.74	0.8918	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			432.72960	464.583	14.19	0.6017	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			316.42960	270.483	14.19	0.3983	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			427.69160	459.223	14.20	0.5974	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			321.39160	275.123	14.20	0.4026	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			437.81140	469.989	14.18	0.6061	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			311.51140	265.890	14.18	0.3939	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			924.71710	975.689	13.94	0.7810	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			184.51710	156.289	13.94	0.2190	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			917.55210	968.254	13.94	0.7783	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			187.35210	158.854	13.94	0.2217	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			931.90970	983.151	13.93	0.7837	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			181.70970	153.750	13.93	0.2163	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,120
CHF / R	On	18/09/2017	Foreign Exchange Future			13.97160		13.66610			0.0000	83,829.60	6	2,758
CHF / R	On	18/12/2017	Foreign Exchange Future			14.25910		13.94640			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.54890		14.22890			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.85790		15.52600			0.0000	0.00	0	0
Total CHF / R Future												83,829.60	6	3,908
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			12.95010	15.476	17.45	0.0478	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,736.85010	1,433.876	17.45	0.9522	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			12.81650	15.255	17.49	0.0471	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,746.71650	1,443.655	17.49	0.9529	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			13.08610	15.700	17.41	0.0485	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,726.98610	1,424.100	17.41	0.9515	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			515.31040	646.114	15.55	0.5874	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			598.91040	417.014	15.55	0.4126	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			511.27660	641.011	15.57	0.5844	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			604.87660	421.911	15.57	0.4156	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			519.37580	651.252	15.54	0.5904	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			592.97580	412.152	15.54	0.4096	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			761.82450	908.045	15.51	0.6144	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			682.92450	509.145	15.51	0.3856	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			757.45930	902.915	15.52	0.6121	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			688.55930	514.015	15.52	0.3879	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			766.21250	913.200	15.50	0.6167	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			677.31250	504.300	15.50	0.3833	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,023.48510	863.570	16.32	0.3297	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,819.13070	1,991.952	16.31	0.6726	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,013.13070	854.052	16.31	0.3274	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,814.30140	1,986.704	16.32	0.6714	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,018.30140	858.804	16.32	0.3286	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,809.48510	1,981.470	16.32	0.6703	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												83,829.60	6	3,908
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01250		1.97920			0.0000	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Future			2.03180		1.99740			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.04850		2.01320			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04520		2.00770			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			47.86500	58.083	17.18	0.1091	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,855.86500	1,533.083	17.18	0.8909	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			63.15400	77.069	16.92	0.1394	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,671.15400	1,352.069	16.92	0.8606	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			55.01700	66.940	17.05	0.1234	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,763.01700	1,441.940	17.05	0.8766	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,069.58880	1,274.747	15.35	0.7091	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			495.58880	356.747	15.35	0.2909	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,013.14930	1,207.664	15.34	0.6896	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			539.14930	389.663	15.34	0.3104	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			958.89300	1,146.045	15.40	0.6691	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			584.89300	428.045	15.40	0.3309	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			654.69280	513.493	15.52	0.3047	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,506.16740	1,732.639	15.53	0.7246	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			574.16740	447.639	15.53	0.2754	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,445.60960	1,664.793	15.53	0.7101	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			613.60960	479.793	15.53	0.2899	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,386.69280	1,598.493	15.52	0.6953	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,958.13690	2,141.419	16.51	0.6013	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,681.13690	1,489.419	16.51	0.3987	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,913.85030	2,094.156	16.55	0.5926	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,736.85030	1,542.156	16.55	0.4074	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,003.32650	2,189.620	16.48	0.6100	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,626.32650	1,437.620	16.48	0.3900	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	18/09/2017	Foreign Exchange Future			2.12840		2.10640			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.17080		2.14810			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.44100		2.41450			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,520.44110	1,705.698	15.38	0.9520	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			56.44110	21.698	15.38	0.0480	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,431.56220	1,611.571	15.37	0.9411	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			67.56220	27.571	15.37	0.0589	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,610.87540	1,800.929	15.38	0.9613	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			46.87540	16.929	15.38	0.0387	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,603.10910	1,757.838	15.72	0.7923	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			322.10910	249.838	15.72	0.2077	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,749.35680	1,912.922	15.69	0.8217	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			268.35680	204.922	15.69	0.1783	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,675.37140	1,834.574	15.71	0.8073	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			294.37140	226.574	15.71	0.1927	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,038.48130	928.083	16.66	0.2501	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,623.32060	3,771.126	16.66	0.7433	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,078.32060	961.126	16.66	0.2567	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,748.99840	3,905.780	16.67	0.7564	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,003.99840	895.780	16.67	0.2436	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,683.48130	3,838.083	16.66	0.7499	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.72000		1.70270			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74840		1.73080			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.77440		1.75670			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.90120		1.88370			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			18.73960	14.695	19.85	0.0342	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,391.73960	2,214.695	19.85	0.9658	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			16.74360	12.752	20.05	0.0299	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,489.74360	2,312.751	20.05	0.9701	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			14.98470	11.078	20.25	0.0262	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,587.98470	2,411.078	20.25	0.9738	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			543.06240	591.759	16.59	0.4703	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			935.06240	807.759	16.59	0.5297	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			510.44860	555.669	16.73	0.4485	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,002.44860	871.669	16.73	0.5515	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			577.67920	630.047	16.44	0.4927	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			869.67920	746.047	16.44	0.5073	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			995.85420	1,063.064	16.15	0.5865	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			828.85420	719.064	16.15	0.4135	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			951.62560	1,014.866	16.24	0.5686	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			884.62560	770.866	16.24	0.4314	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,041.90230	1,113.170	16.07	0.6046	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			774.90230	669.170	16.07	0.3954	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,300.97330	2,377.330	16.52	0.6667	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,163.97330	1,065.330	16.52	0.3333	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,400.96110	2,482.901	16.38	0.6857	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,063.96110	970.901	16.38	0.3143	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,350.40030	2,429.541	16.45	0.6762	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,113.40030	1,017.541	16.45	0.3238	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 HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12840		0.12710			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12790		0.12620			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12710		0.12460			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12660		0.12340			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12670		0.11580			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	18/09/2017	Foreign Exchange Future			1.69310		1.67520			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.72110		1.70260			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.74810		1.72940			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88970		1.86850			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Future			9.72110		9.68760			0.0000	0.00	0	10,000
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.77070		9.73290			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.89660		9.85800			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.01760		9.97860			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.60590		10.56980			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	10,000
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Put			245.21720	189.497	16.92	0.8051	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Call			40.64660	19.213	17.07	0.1833	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Put			253.04660	198.113	17.07	0.8167	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Call			38.57000	17.923	17.21	0.1723	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Put			260.97000	206.823	17.21	0.8277	0.00	0	10,000
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Call			42.81720	20.597	16.92	0.1949	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			880.91140	837.116	16.83	0.9245	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			25.23880	19.058	16.80	0.0801	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			862.33880	818.358	16.80	0.9199	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			24.51540	18.427	16.82	0.0778	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			871.61540	827.727	16.82	0.9222	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			23.81140	17.816	16.83	0.0755	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			403.56050	412.537	15.68	0.5560	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			355.56050	325.937	15.68	0.4440	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			398.77820	407.553	15.68	0.5516	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			360.77820	330.953	15.68	0.4484	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			408.38540	417.565	15.67	0.5603	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			350.38540	320.965	15.67	0.4397	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			774.75830	794.199	15.08	0.7108	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			246.15830	226.599	15.08	0.2892	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			768.18640	787.435	15.07	0.7078	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			249.58640	229.835	15.07	0.2922	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			781.35960	800.993	15.08	0.7139	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			242.75960	223.393	15.08	0.2861	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,194.33270	1,209.410	14.80	0.6675	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			544.53270	523.510	14.80	0.3325	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,188.66200	1,203.659	14.81	0.6657	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			548.86200	527.759	14.81	0.3343	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,200.02870	1,215.186	14.80	0.6694	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			540.22870	519.286	14.80	0.3306	0.00	0	0
Total NZ\$ / R Option												0.00	0	10,000
Total NZ\$ / R												0.00	0	20,000
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30780		1.30130			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32180		1.31490			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33510		1.32830			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35960		1.35010			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			687.00000	622.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			787.00000	722.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			587.00000	522.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			149.00000	218.000		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			49.00000	118.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	18.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			51.00000	0.000		0.0000	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			183.00000	251.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			83.00000	151.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			283.00000	351.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			301.00000	396.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			201.00000	296.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			401.00000	496.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 18/09/2017 Foreign Exchange Future			1.30040		1.29760			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.30430		1.30140			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.30840		1.30550			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	0
Total QUANTO £ / \$									0.00	0	0
QUANTO €On 18/09/2017 Foreign Exchange Future			1.17740		1.17660			0.0000	0.00	0	2,630
QUANTO €On 18/12/2017 Foreign Exchange Future			1.18320		1.18230			0.0000	0.00	0	0
QUANTO €On 19/03/2018 Foreign Exchange Future			1.18950		1.18860			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	2,630
Total QUANTO € / \$									0.00	0	2,630
RAIN On 18/09/2017 Foreign Exchange Future			23,761.88000		23,453.15000			0.0000	0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Future			9.85740		9.75980			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.90780		10.79280			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.64	Call			266.38690	304.053	13.70	0.6986	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.64	Put			146.58690	86.653	13.70	0.3014	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.65	Call			260.60670	297.359	13.71	0.6903	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.65	Put			150.80670	89.959	13.71	0.3097	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.63	Call			272.24530	310.831	13.70	0.7067	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.63	Put			142.44530	83.431	13.70	0.2933	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,298.07000	1,362.923	14.71	0.7036	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			505.27000	455.123	14.71	0.2964	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,292.20930	1,356.826	14.72	0.7018	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			509.40930	459.026	14.72	0.2982	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,303.94540	1,369.040	14.71	0.7054	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			501.14540	451.240	14.71	0.2946	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Future			3.76520		3.72550			0.0000	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Future			3.67940		3.64320			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
TRY / R	On	14/06/2019	Foreign Exchange Future			3.48240		3.47950			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			192.01010	222.158	13.56	0.9114	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			16.51010	6.958	13.56	0.0886	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			183.67910	213.077	13.52	0.9015	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			18.17910	7.877	13.52	0.0985	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			200.52050	231.673	13.79	0.9178	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			15.02050	6.473	13.79	0.0822	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			233.24670	254.585	14.56	0.6728	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			110.04670	95.185	14.56	0.3272	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			227.20120	248.176	14.55	0.6638	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			114.00120	98.776	14.55	0.3362	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			239.38540	261.085	14.58	0.6816	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			106.18540	91.685	14.58	0.3184	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			273.86410	271.778	15.33	0.5209	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			314.36410	309.378	15.33	0.4791	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			269.75550	267.588	15.34	0.5155	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			320.25550	315.188	15.34	0.4845	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			265.70170	263.451	15.35	0.5102	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			326.20170	321.051	15.35	0.4898	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.47530		1.44940			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.45060		1.42530			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.42280		1.40150			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.24040		1.22770			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,444,589,349.20	103,650	1,883,999
Total Options												5,269,476.28	10,300	3,229,140
Grand Total:												1,449,858,825.48	113,950	5,113,139