



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/06/2017 Foreign Exchange Future			12.99040		12.99970			0.0000	0.00	0	4,630
\$ / R On 05/07/2017 Foreign Exchange Future			12.98990		13.00660			0.0000	0.00	0	0
\$ / R On 06/07/2017 Foreign Exchange Future			12.99170		12.97970			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.99340		13.00920			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.99870		13.01300			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.00280		13.01800			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.00740		13.02310			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.01430		13.03070			0.0000	0.00	0	1,272
\$ / R On 18/07/2017 Foreign Exchange Future			13.01660		13.03320			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.01890		13.03570			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.02350		13.04080			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.03280		13.05090			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.03740		13.05590			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.04660		13.06610			0.0000	0.00	0	4,542
\$ / R On 04/08/2017 Foreign Exchange Future			13.05570		13.07480			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.07070		13.09010			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.08360		13.10320			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.10940		13.12940			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			13.11370		13.13370			0.0000	0.00	0	2,705
\$ / R On 18/09/2017 Foreign Exchange Future			13.15230		13.17200			0.0000	827,713,695.90	62,933	870,992
\$ / R On 27/09/2017 Foreign Exchange Future			13.17170		13.19110			0.0000	0.00	0	377

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2017	Foreign Exchange Future			13.17380		13.19320			0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Future			13.17600		13.19540			0.0000	0.00	0	730
\$ / R	On	23/10/2017	Foreign Exchange Future			13.22730		13.24670			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.23580		13.25520			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.27210		13.29150			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.30410		13.32360			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.34680		13.36630			0.0000	6,806,868.00	510	121,346
\$ / R	On	22/12/2017	Foreign Exchange Future			13.35540		13.37480			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.37890		13.39770			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.46680		13.48080			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.47100		13.48480			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.53800		13.54810			0.0000	0.00	0	9,989
\$ / R	On	25/04/2018	Foreign Exchange Future			13.61440		13.62490			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.64710		13.65920			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.65530		13.66780			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.72490		13.74060			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.84370		13.86060			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.91880		13.93560			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.04120		14.05770			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.10780		14.12410			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.23880		14.25480			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.30970		14.32550			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>834,520,563.90</b>	<b>63,443</b>	<b>1,034,672</b>
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			701.91920	709.709	34.43	0.9984	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			1.61920	0.109	34.43	0.0016	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			994.78410	1,011.095	23.93	0.9924	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			1.38410	0.995	23.93	0.0076	0.00	0	5,000
\$ / R	On	06/07/2017	Foreign Exchange Option	13.17	Put			0.00000	221.680	15.27	0.7369	0.00	0	0
\$ / R	On	06/07/2017	Foreign Exchange Option	13.17	Call			0.00000	43.380	15.27	0.2631	867,604.00	20,000	20,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			553.01360	564.669	17.70	0.9438	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			12.21360	8.069	17.70	0.0562	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,060.08940	1,073.103	19.98	0.9883	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			3.08940	1.803	19.98	0.0117	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,962.00560	4,977.207	42.46	1.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.00560	0.007	42.46	0.0000	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			6.97290	4.479	18.95	0.0257	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			938.97290	951.679	18.95	0.9743	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			402.13360	386.693	15.33	0.8329	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			34.13360	33.893	15.33	0.1671	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			236.82770	235.050	15.14	0.6236	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			119.92770	102.450	15.14	0.3764	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			716.72110	726.581	17.51	0.9096	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			27.42110	20.881	17.51	0.0904	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			550.52570	538.977	14.47	0.8930	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			17.32570	22.377	14.47	0.1070	0.00	0	34,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			131.63300	130.231	14.47	0.4044	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			247.33300	229.131	14.47	0.5956	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,523.58210	1,539.812	20.56	0.9855	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			4.38210	3.312	20.56	0.0145	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			300.94420	283.196	14.49	0.6535	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			110.14420	109.696	14.49	0.3465	0.00	0	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,261.05890	1,275.241	18.57	0.9676	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			11.95890	8.041	18.57	0.0324	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			158.16460	141.405	15.38	0.3859	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			307.26460	308.605	15.38	0.6141	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			536.43210	542.613	16.71	0.7674	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			92.33210	80.013	16.71	0.2326	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,475.28170	3,493.668	30.97	0.9968	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			1.18170	1.068	30.97	0.0032	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			723.37090	733.386	17.40	0.8292	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			69.47090	59.986	17.40	0.1708	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			397.97290	402.054	15.87	0.6357	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			172.77290	157.754	15.87	0.3643	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			757.02120	766.746	17.33	0.7944	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			97.12120	87.446	17.33	0.2056	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			452.17300	457.833	15.86	0.6247	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			205.37300	191.433	15.86	0.3753	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,714.98560	3,734.497	25.29	0.9911	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			4.38560	3.897	25.29	0.0089	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			572.29340	579.834	16.15	0.6597	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			201.69340	189.234	16.15	0.3403	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			249.96880	251.906	14.74	0.4166	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			413.66880	395.606	14.74	0.5834	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			163.25500	151.540	17.18	0.2488	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,337.29270	3,355.843	22.17	0.9830	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			9.29270	8.143	22.17	0.0170	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			559.63250	563.724	15.90	0.6031	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			281.63250	266.024	15.90	0.3969	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			358.98910	360.842	15.06	0.4763	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			688.66790	694.139	16.38	0.6642	0.00	0	216,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			213.46450	199.772	16.56	0.3142	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			741.46450	747.472	16.56	0.6858	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,017.31820	999.736	13.55	0.8868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			45.31820	47.436	13.55	0.1132	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			931.25500	939.240	17.18	0.7512	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			82.07430	74.831	18.60	0.1338	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,263.82190	1,274.807	18.15	0.8316	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			105.82190	97.107	18.15	0.1684	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			460.46290	463.442	15.50	0.5464	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			332.46290	315.742	15.50	0.4536	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			230.66790	216.439	16.38	0.3358	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	14.50	Call			87.30510	79.728	18.52	0.1413	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,875.02190	1,889.991	19.30	0.9193	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			47.02190	42.291	19.30	0.0807	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			819.15240	825.919	16.83	0.7146	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			191.15240	178.218	16.83	0.2854	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,460.07430	1,472.531	18.60	0.8662	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			364.44840	366.344	15.08	0.4806	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			575.68810	556.756	14.48	0.6672	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			203.68810	204.456	14.48	0.3328	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,614.50090	1,628.011	18.87	0.8893	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			66.50090	60.311	18.87	0.1107	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,415.30510	1,427.428	18.52	0.8587	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			266.44190	251.215	16.03	0.3791	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,842.61930	2,860.556	21.01	0.9732	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			14.61930	12.856	21.01	0.0268	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			777.62820	758.246	13.95	0.7902	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			105.62820	105.946	13.95	0.2098	0.00	0	33,086
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			396.44840	378.644	15.08	0.5194	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			6.17950	5.409	23.32	0.0113	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			90.59850	82.815	18.48	0.1460	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,388.59850	1,400.515	18.48	0.8540	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,194.56280	1,177.172	13.28	0.9328	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			22.56280	24.872	13.28	0.0672	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			594.44190	598.915	16.03	0.6209	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			291.96020	293.305	14.83	0.4201	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,829.39600	4,848.881	23.55	0.9972	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1.39600	1.181	23.55	0.0028	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,150.11650	1,160.172	17.82	0.8081	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			122.11650	112.472	17.82	0.1919	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,834.17950	3,853.109	23.32	0.9887	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			6.03850	5.286	23.39	0.0110	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			119.44350	109.947	17.87	0.1881	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,167.44350	1,177.647	17.87	0.8119	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,587.01920	1,600.352	18.82	0.8855	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			69.01920	62.652	18.82	0.1145	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			463.96020	445.605	14.83	0.5799	0.00	0	5,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	23.55	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,238.13720	3,256.588	21.94	0.9814	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			10.13720	8.888	21.94	0.0186	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			297.67480	281.692	15.76	0.4152	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			525.67480	529.392	15.76	0.5848	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,864.03850	3,882.986	23.39	0.9890	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			779.98980	786.378	16.70	0.7005	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			606.49670	587.456	14.39	0.6887	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			184.49670	185.156	14.39	0.3113	0.00	0	30,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,635.23610	3,654.035	22.86	0.9868	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	16.80	Call		7.23610	6.335	22.86	0.0132	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,828.00000	986,847.700	23.55	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,201.79240	4,220.987	23.55	0.9929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		199.77220	186.536	16.72	0.2967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		787.77220	794.236	16.72	0.7033	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		106.98810	98.205	18.12	0.1701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,254.98810	1,265.905	18.12	0.8299	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		201.98980	188.678	16.70	0.2995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		3.73420	3.235	23.55	0.0070	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,211.73420	4,230.935	23.55	0.9930	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		3.67690	3.184	23.55	0.0069	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,221.67690	4,240.884	23.55	0.9931	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		3.79240	3.287	23.55	0.0071	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		52.98800	54.935	13.61	0.1271	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		399.10310	401.377	15.23	0.5058	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		371.10310	353.677	15.23	0.4942	0.00	0	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		115.55080	106.273	17.95	0.1825	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		966.62780	948.834	13.63	0.8700	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		54.62780	56.534	13.63	0.1300	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		245.53660	246.561	14.66	0.3763	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		517.53660	498.861	14.66	0.6237	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		974.98800	957.235	13.61	0.8729	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		400.98910	383.142	15.06	0.5237	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		705.80560	686.523	14.13	0.7511	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		133.80560	134.223	14.13	0.2489	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		980.61910	989.105	17.33	0.7656	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		152.61910	141.405	17.33	0.2344	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,193.55080	1,203.973	17.95	0.8175	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		603.67780	607.064	16.01	0.6064	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		294.77780	278.764	16.01	0.3936	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,945.50840	3,963.896	22.67	0.9886	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		6.60840	5.596	22.67	0.0114	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		400.92390	401.966	15.20	0.4873	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		414.12390	395.766	15.20	0.5127	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		317.92460	318.311	14.92	0.4221	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		493.32460	474.311	14.92	0.5779	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,679.34750	1,689.873	18.72	0.8457	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		116.04750	107.173	18.72	0.1543	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		636.26780	616.882	14.75	0.6285	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		301.06780	301.082	14.75	0.3715	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		627.95010	630.033	15.92	0.5679	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		383.15010	365.833	15.92	0.4321	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,202.52990	4,220.639	20.86	0.9878	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		7.72990	6.439	20.86	0.0122	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,072.25950	1,078.261	17.27	0.7221	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		227.45950	214.061	17.27	0.2779	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			980.69470	984.796	16.86	0.6741	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			292.19470	276.896	16.86	0.3259	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			647.03780	648.026	15.79	0.5369	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			470.63780	452.126	15.79	0.4631	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,432.88230	4,452.967	21.97	0.9749	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			16.48230	17.067	21.97	0.0251	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			42.47430	41.991	22.24	0.0519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,986.17430	4,005.191	22.24	0.9481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			454.83400	454.010	15.08	0.4226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			671.13400	650.810	15.08	0.5774	0.00	0	40
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			695.28250	674.851	14.99	0.5921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			428.98250	428.051	14.99	0.4079	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			42.71150	42.203	22.22	0.0521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,976.41150	3,995.403	22.22	0.9479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			657.01310	636.757	15.13	0.5687	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			470.71310	469.957	15.13	0.4313	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			643.16890	622.980	15.18	0.5600	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			486.86890	486.180	15.18	0.4400	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			42.95130	42.418	22.20	0.0524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,966.65130	3,985.618	22.20	0.9476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,123.29910	1,101.896	13.90	0.7936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			156.99910	155.096	13.90	0.2064	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			561.86170	542.263	15.53	0.5064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			595.56170	595.463	15.53	0.4936	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			508.82380	508.235	15.25	0.4515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			625.12380	605.035	15.25	0.5485	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			949.72990	928.693	14.22	0.7251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			233.42990	231.893	14.22	0.2749	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,915.18590	1,924.806	18.70	0.8166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			171.48590	161.606	18.70	0.1834	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,264.66400	2,276.153	19.28	0.8563	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			130.96400	122.953	19.28	0.1437	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,267.86950	1,246.411	13.66	0.8405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			111.56950	109.611	13.66	0.1595	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,668.42270	1,647.644	13.93	0.9162	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			52.12270	50.844	13.93	0.0838	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			392.19880	375.162	16.52	0.3792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			935.89880	938.362	16.52	0.6208	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,051.53970	1,030.238	14.03	0.7670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			185.23970	183.438	14.03	0.2330	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			685.53100	665.139	15.02	0.5862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			439.23100	438.339	15.02	0.4138	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			454.53100	436.391	16.11	0.4283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			788.23100	789.591	16.11	0.5717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,954.13510	2,969.029	20.44	0.9080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			80.43510	75.829	20.44	0.0920	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,818.97740	1,828.012	18.54	0.8035	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			185.27740	174.812	18.54	0.1965	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			657.20240	657.569	15.72	0.5206	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			523.50240	504.369	15.72	0.4794	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,439.31560	1,417.987	13.39	0.8855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			73.01560	71.187	13.39	0.1145	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			634.08860	613.947	15.22	0.5542	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			497.78860	497.147	15.22	0.4458	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,923.98920	1,933.662	18.72	0.8177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			170.28920	160.462	18.72	0.1823	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			325.21380	309.838	17.06	0.3232	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,138.91380	1,143.038	17.06	0.6768	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,878.87730	3,897.611	22.05	0.9452	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			45.17730	44.411	22.05	0.0548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			745.92650	725.318	14.81	0.6216	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			379.62650	378.518	14.81	0.3784	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,715.38870	4,734.707	22.30	0.9712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			21.68870	21.507	22.30	0.0288	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			346.03410	330.075	16.88	0.3410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,069.73410	1,073.275	16.88	0.6590	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,849.65200	3,868.305	22.00	0.9443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			45.95200	45.105	22.00	0.0557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			256.58210	243.398	17.75	0.2623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,420.28210	1,426.598	17.75	0.7377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,510.00560	3,527.549	21.41	0.9332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			56.30560	54.349	21.41	0.0668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			331.99610	316.425	17.00	0.3290	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,115.69610	1,119.625	17.00	0.6710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			582.07170	562.252	15.43	0.5202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			565.77170	565.452	15.43	0.4798	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			368.32970	351.776	16.70	0.3596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,002.02970	1,004.976	16.70	0.6404	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,810.70920	3,829.250	21.93	0.9432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			47.00920	46.050	21.93	0.0568	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			93.87300	87.794	20.03	0.1057	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,727.57300	2,740.994	20.03	0.8943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			569.86180	550.176	15.49	0.5119	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			583.56180	583.376	15.49	0.4881	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			261.76850	248.404	17.69	0.2671	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,395.46850	1,401.604	17.69	0.7329	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,249.97430	3,266.428	20.96	0.9227	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			66.27430	63.228	20.96	0.0773	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,917.87070	3,936.711	22.12	0.9463	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			44.17070	43.511	22.12	0.0537	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			659.78210	659.958	15.73	0.5175	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			534.58210	515.358	15.73	0.4825	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,670.40260	4,689.400	22.39	0.9678	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		25.20260	24.801	22.39	0.0322	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		620.54660	619.755	15.52	0.4915	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		588.24660	568.655	15.52	0.5085	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,161.35610	1,158.753	16.82	0.6298	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		442.15610	425.553	16.82	0.3702	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,146.81410	1,143.810	16.78	0.6246	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		451.61410	434.810	16.78	0.3754	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		585.28290	577.752	15.20	0.4200	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		833.38290	815.752	15.20	0.5800	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		980.82700	963.450	14.70	0.6508	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		432.72700	425.450	14.70	0.3492	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,178.90790	2,177.723	18.62	0.7766	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		261.55210	250.429	18.68	0.2194	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		116.01320	110.265	21.96	0.0996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,067.91320	4,072.265	21.96	0.9004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		115.65910	109.926	21.98	0.0993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,077.55910	4,081.926	21.98	0.9007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		230.25750	220.092	19.01	0.1956	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		116.36930	110.603	21.94	0.0999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,058.26930	4,062.603	21.94	0.9001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,655.17040	2,655.997	19.33	0.8254	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		203.27040	193.997	19.33	0.1746	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,213.45210	2,212.429	18.68	0.7806	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		629.79960	622.255	15.33	0.4383	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		944.32860	926.863	14.81	0.6341	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		466.22860	458.863	14.81	0.3659	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,287.98680	1,271.331	14.05	0.7669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		239.88680	233.331	14.05	0.2331	0.00	0	41,150
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,432.15750	2,432.092	19.01	0.8044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		267.00790	255.723	18.62	0.2234	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,718.64710	1,715.170	17.90	0.7120	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		356.74710	343.170	17.90	0.2880	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,882.57850	1,879.958	18.16	0.7374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		320.67850	307.958	18.16	0.2626	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		797.89960	780.255	15.33	0.5617	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,780.10860	1,775.507	17.85	0.6978	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		405.00860	389.907	17.85	0.3022	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,461.44510	2,460.125	18.89	0.7845	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		276.34510	264.525	18.89	0.2155	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,310.04390	1,303.635	16.85	0.6041	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		569.24390	550.735	16.85	0.3959	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,236.61060	1,229.887	16.68	0.5860	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		604.41060	585.187	16.68	0.4140	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,179.22050	1,155.844	14.69	0.6631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		488.62050	480.943	14.69	0.3369	0.00	0	750



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,923.09320	2,925.971	19.33	0.7979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			283.69320	270.871	19.33	0.2021	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,207.46900	1,182.684	14.61	0.6733	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			466.86900	457.784	14.61	0.3267	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,848.73440	1,845.066	17.76	0.6780	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			479.33440	459.966	17.76	0.3220	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			905.16970	882.176	15.62	0.5467	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			804.56970	797.276	15.62	0.4533	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,230.47330	1,205.730	14.57	0.6813	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			449.87330	440.830	14.57	0.3187	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,872.95970	1,869.039	17.80	0.6816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			473.55970	453.939	17.80	0.3184	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,757.53550	2,748.934	12.74	0.9661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			16.93550	24.034	12.74	0.0339	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			191.48890	183.599	21.49	0.1365	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,150.88890	4,158.699	21.49	0.8635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			191.00180	183.136	21.50	0.1361	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,160.40180	4,168.236	21.50	0.8639	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			191.97830	184.064	21.47	0.1369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,141.37830	4,149.164	21.47	0.8631	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,467.53350	1,462.357	17.11	0.5832	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			708.13350	686.057	17.11	0.4168	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,956.68760	2,944.236	12.06	0.9667	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			21.08760	25.436	12.06	0.0333	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,856.74510	1,853.717	17.86	0.6285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			652.34510	632.517	17.86	0.3715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,667.72400	2,668.972	19.08	0.7249	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			463.32400	447.772	19.08	0.2751	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,529.00130	1,503.592	14.72	0.7166	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			443.40130	434.792	14.72	0.2834	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			716.95440	695.987	17.50	0.4030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,651.35440	1,647.187	17.50	0.5970	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			722.05080	701.000	17.47	0.4054	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,636.45080	1,632.200	17.47	0.5946	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,464.35280	1,438.412	14.84	0.6976	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			488.75280	479.612	14.84	0.3024	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			719.49690	698.488	17.48	0.4042	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,643.89690	1,639.688	17.48	0.5958	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,639.89790	1,635.562	17.51	0.5688	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			837.59790	816.762	17.51	0.4312	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			844.33540	824.290	17.77	0.4208	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,790.23540	1,786.490	17.77	0.5792	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			841.73110	821.723	17.78	0.4197	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,797.63110	1,793.923	17.78	0.5803	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			839.14370	819.173	17.79	0.4186	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,805.04370	1,801.373	17.79	0.5814	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,802.15800	1,798.360	17.77	0.5579	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			956.95800	937.160	17.77	0.4421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			964.16340	945.064	17.98	0.4329	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,948.66340	1,945.364	17.98	0.5671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			961.53800	942.473	17.99	0.4319	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,956.03800	1,952.773	17.99	0.5681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			958.92940	939.892	18.00	0.4309	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,963.42940	1,960.192	18.00	0.5691	0.00	0	0
<b>Total \$ / R Option</b>												<b>867,604.00</b>	<b>20,000</b>	<b>1,518,456</b>
<b>Total \$ / R</b>												<b>835,388,167.90</b>	<b>83,443</b>	<b>2,553,128</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.15230		13.17200			0.0000	144,675.30	11	392
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.34680		13.36630			0.0000	66,734.00	5	52
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.53800		13.54810			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.72490		13.74060			0.0000	0.00	0	182
<b>Total \$ / R MAXI Future</b>												<b>211,409.30</b>	<b>16</b>	<b>630</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			3,907.77330	3,499.756	19.54	0.0681	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			201,707.77330	203,269.756	19.54	0.9319	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			3,859.93450	3,455.963	19.55	0.0673	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			202,659.93450	204,225.963	19.55	0.9327	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			3,956.21910	3,544.118	19.52	0.0688	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			200,756.21910	202,314.119	19.52	0.9312	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			43,880.20230	42,091.745	16.21	0.4161	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			82,250.20230	82,411.745	16.21	0.5839	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			43,572.43480	41,789.273	16.23	0.4137	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			82,942.43480	83,109.273	16.23	0.5863	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			44,189.88510	42,396.862	16.19	0.4185	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			81,559.88510	81,716.862	16.19	0.5815	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			66,316.35700	64,585.655	15.90	0.4875	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			83,506.35700	82,785.655	15.90	0.5125	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			65,956.95320	64,228.387	15.92	0.4854	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			84,146.95320	83,428.387	15.92	0.5146	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			66,677.83550	64,945.482	15.88	0.4895	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			82,867.83550	82,145.482	15.88	0.5105	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			79,502.23220	77,216.396	16.05	0.4941	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			98,442.23220	97,726.396	16.05	0.5059	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			79,146.67560	76,862.994	16.06	0.4923	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			99,086.67560	98,372.994	16.06	0.5077	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			79,859.54410	77,571.574	16.03	0.4958	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			97,799.54410	97,081.574	16.03	0.5042	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>211,409.30</b>	<b>16</b>	<b>630</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	30/06/2017	Foreign Exchange Future			16.88230		16.83710			0.0000	0.00	0	5
£ / R	On	31/07/2017	Foreign Exchange Future			16.96760		16.94090			0.0000	0.00	0	25
£ / R	On	18/09/2017	Foreign Exchange Future			17.13040		17.10220			0.0000	107,818,737.60	6,294	41,406
£ / R	On	18/12/2017	Foreign Exchange Future			17.43030		17.40050			0.0000	348,606.00	20	8,523
£ / R	On	19/03/2018	Foreign Exchange Future			17.72880		17.68430			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			18.02140		17.98630			0.0000	72,085.60	4	3,441
<b>Total £ / R Future</b>												<b>108,239,429.20</b>	<b>6,318</b>	<b>53,820</b>
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put			96.64920	48.326	16.69	0.4382	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call			73.74920	70.626	16.69	0.5618	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put			168.80570	145.206	14.60	0.3035	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call			499.70570	502.806	14.60	0.6965	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			319.75080	296.444	15.15	0.3474	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			721.95080	726.844	15.15	0.6526	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			972.94740	939.885	16.47	0.6756	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			275.14740	270.285	16.47	0.3244	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			228.99280	224.016	16.78	0.2786	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,126.79280	1,093.616	16.78	0.7214	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			226.87210	221.902	16.79	0.2764	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,134.67210	1,101.502	16.79	0.7236	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			231.13500	226.137	16.76	0.2807	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,118.93500	1,085.737	16.76	0.7193	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2.22820	3.339	19.98	0.0046	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,741.72820	7,713.039	19.98	0.9954	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2.20630	3.309	19.98	0.0046	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,751.70630	7,723.009	19.98	0.9954	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.18460	3.278	19.98	0.0046	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,761.68460	7,732.978	19.98	0.9954	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,192.59520	1,199.560	15.71	0.6105	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			738.29520	700.760	15.71	0.3895	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,202.87170	1,210.047	15.69	0.6139	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			728.57170	691.247	15.69	0.3861	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,197.72170	1,204.798	15.70	0.6122	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			733.42170	695.998	15.70	0.3878	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,197.38260	1,193.379	16.12	0.5471	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,121.08260	1,081.979	16.12	0.4529	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,206.11540	1,202.235	16.11	0.5499	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,109.81540	1,070.835	16.11	0.4501	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,201.74200	1,197.796	16.12	0.5485	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,115.44200	1,076.396	16.12	0.4515	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,900</b>
<b>Total £ / R</b>												<b>108,239,429.20</b>	<b>6,318</b>	<b>55,720</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11720		0.11792			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11945		0.12016			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12175		0.12239			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,992</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.18950	0.158	19.97	0.0006	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,208.38950	4,280.358	19.97	0.9994	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.01410	0.011	19.97	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,208.21410	5,280.212	19.97	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.99510	1.690	19.97	0.0050	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,210.19510	3,281.890	19.97	0.9950	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			597.06990	555.692	17.78	0.5095	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			580.76990	610.192	17.78	0.4905	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			295.08060	260.356	19.27	0.2832	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,278.78060	1,314.856	19.27	0.7168	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,161.45790	1,108.346	15.92	0.7908	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			145.15790	162.846	15.92	0.2092	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			861.11350	824.524	17.95	0.5679	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			621.61350	650.024	17.95	0.4321	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			505.28610	471.939	19.25	0.3746	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,265.78610	1,297.439	19.25	0.6254	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,429.75380	1,388.627	16.24	0.7895	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			190.25380	214.127	16.24	0.2105	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>5,992</b>
€ / R	On	30/06/2017	Foreign Exchange Future			14.84470		14.78300			0.0000	0.00	0	4
€ / R	On	31/07/2017	Foreign Exchange Future			14.92700		14.88320			0.0000	0.00	0	2
€ / R	On	18/09/2017	Foreign Exchange Future			15.08700		15.04220			0.0000	42,650,949.00	2,827	86,945
€ / R	On	18/12/2017	Foreign Exchange Future			15.38710		15.33960			0.0000	5,385,485.00	350	17,299
€ / R	On	19/03/2018	Foreign Exchange Future			15.68930		15.62840			0.0000	0.00	0	4,842
€ / R	On	18/06/2018	Foreign Exchange Future			15.98830		15.93590			0.0000	0.00	0	1
<b>Total € / R Future</b>												<b>48,036,434.00</b>	<b>3,177</b>	<b>109,093</b>
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			64.18070	19.744	15.57	0.2667	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			77.18070	94.444	15.57	0.7333	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			180.88380	147.651	13.30	0.3606	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			334.08380	344.651	13.30	0.6394	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,435.69030	4,390.480	23.77	0.9869	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			7.87470	7.467	23.80	0.0131	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,445.67470	4,400.467	23.80	0.9869	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			7.90580	7.494	23.73	0.0132	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,425.70580	4,380.494	23.73	0.9868	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			7.89030	7.480	23.77	0.0131	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,449.76680	1,485.940	13.06	0.8640	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			110.16680	98.840	13.06	0.1360	0.00	0	18,000

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	16.39	Put			1,363.89390	1,315.650	16.18	0.6960	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,818.34590	2,767.614	18.47	0.8841	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,076.42310	6,028.486	19.59	0.9916	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			107.27690	104.044	18.48	0.1152	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,827.67690	2,776.944	18.48	0.8848	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			106.61260	103.379	18.49	0.1146	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,837.01260	2,786.279	18.49	0.8854	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			107.94590	104.714	18.47	0.1159	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			313.49390	312.750	16.18	0.3040	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,346.40160	1,380.708	13.17	0.8384	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			136.80160	123.608	13.17	0.1616	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,477.05500	1,428.219	16.41	0.7190	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			286.65500	285.318	16.41	0.2810	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.02310	5.585	19.59	0.0084	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,058.58770	1,087.338	13.90	0.6596	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			480.18770	448.038	13.90	0.3404	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,164.84160	1,198.391	13.69	0.7003	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			396.44160	369.091	13.69	0.2997	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,159.02700	1,192.056	13.70	0.6982	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			400.62700	372.756	13.70	0.3018	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,170.68100	1,204.749	13.69	0.7024	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			392.28100	365.449	13.69	0.2976	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			690.21440	657.792	14.25	0.3854	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,121.36980	1,141.225	14.26	0.6128	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			695.46980	662.925	14.26	0.3872	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,130.87270	1,150.979	14.24	0.6164	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			684.97270	652.679	14.24	0.3836	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,126.11440	1,146.092	14.25	0.6146	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>41,648</b>
<b>Total € / R</b>												<b>48,036,434.00</b>	<b>3,177</b>	<b>150,741</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.08780		10.02490			0.0000	1,089,482.40	108	23,268
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.22540		10.16120			0.0000	0.00	0	4,481
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.36110		10.28930			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.49270		10.42440			0.0000	0.00	0	2,042
<b>Total AU\$ / R Future</b>												<b>1,089,482.40</b>	<b>108</b>	<b>29,791</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,151.46050	2,087.930	18.67	0.9817	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			6.32770	5.699	18.72	0.0182	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,161.42770	2,097.899	18.72	0.9818	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			6.29550	5.668	18.77	0.0180	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,171.39550	2,107.868	18.77	0.9820	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			6.36050	5.730	18.67	0.0183	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,768.59260	1,708.152	16.47	0.8980	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			51.01660	54.835	16.44	0.1042	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,749.81660	1,689.435	16.44	0.8958	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			50.40070	54.189	16.45	0.1031	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,759.20070	1,698.789	16.45	0.8969	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			49.79260	53.552	16.47	0.1020	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			316.13780	281.444	12.73	0.3511	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			600.01220	636.802	12.74	0.6454	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			320.71220	285.702	12.74	0.3546	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			610.90090	648.324	12.72	0.6524	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			311.60090	277.224	12.72	0.3476	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			605.43780	642.544	12.73	0.6489	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			507.19790	528.309	12.91	0.5232	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			582.79790	535.609	12.91	0.4768	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			503.26220	524.183	12.92	0.5202	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			588.86220	541.483	12.92	0.4798	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			511.15840	532.629	12.90	0.5261	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			576.75840	529.929	12.90	0.4739	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>1,089,482.40</b>	<b>108</b>	<b>29,791</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.14090		10.09930			0.0000	1,014,090.00	100	360
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.30160		10.25930			0.0000	4,120,640.00	400	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.45880		10.40860			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>5,134,730.00</b>	<b>500</b>	<b>1,110</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			31.00880	31.525	16.47	0.0893	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,221.70880	1,180.625	16.47	0.9107	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			30.43010	30.931	16.49	0.0878	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,231.13010	1,190.031	16.49	0.9122	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			31.59860	32.132	16.44	0.0909	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,212.29860	1,171.232	16.44	0.9091	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			282.55950	290.534	13.97	0.4244	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			563.25950	528.934	13.97	0.5756	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			279.43930	287.278	13.99	0.4207	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			570.13930	535.678	13.99	0.5793	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			285.71380	293.825	13.95	0.4281	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			556.41380	522.225	13.95	0.5719	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			652.33020	674.937	13.08	0.6542	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			313.73020	286.137	13.08	0.3458	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			646.91340	669.292	13.09	0.6508	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			318.31340	290.492	13.09	0.3492	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			657.78730	680.619	13.06	0.6576	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			309.18730	281.818	13.06	0.3424	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R</b>												<b>5,134,730.00</b>	<b>500</b>	<b>1,110</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.81120		13.79520			0.0000	5,524,480.00	400	1,308
CHF / R	On	18/12/2017	Foreign Exchange Future			14.10280		14.08400			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.39570		14.36650			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>5,524,480.00</b>	<b>400</b>	<b>1,808</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			71.02960	66.191	18.57	0.1163	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,665.82960	1,644.991	18.57	0.8837	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			70.27920	65.453	18.59	0.1151	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,675.07920	1,654.253	18.59	0.8849	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			71.79010	66.936	18.55	0.1175	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,656.59010	1,635.736	18.55	0.8825	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			614.92460	616.040	15.03	0.5405	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			560.92460	543.240	15.03	0.4595	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			610.62190	611.614	15.05	0.5378	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			566.62190	548.814	15.05	0.4622	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			619.25900	620.495	15.02	0.5433	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			555.25900	537.695	15.02	0.4567	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			842.10500	848.265	14.88	0.5790	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			625.60500	602.565	14.88	0.4210	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			837.61440	843.678	14.90	0.5768	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			631.11440	607.978	14.90	0.4232	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			846.61420	852.875	14.87	0.5813	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			620.11420	597.175	14.87	0.4187	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>5,524,480.00</b>	<b>400</b>	<b>1,808</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.92490		1.92330			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.94160		1.94000			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.95800		1.95430			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			71.79250	67.546	17.35	0.0948	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,338.79250	2,318.546	17.35	0.9052	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			65.44630	61.328	17.46	0.0869	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,432.44630	2,412.328	17.46	0.9131	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			78.76560	74.395	17.25	0.1032	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,245.76560	2,225.395	17.25	0.8968	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			786.17960	764.105	14.53	0.4768	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			743.33610	736.661	14.61	0.5028	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			843.33610	820.661	14.61	0.4972	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			703.92660	696.903	14.71	0.4829	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			903.92660	880.903	14.71	0.5171	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			786.17960	780.105	14.53	0.5232	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,152.95180	1,158.046	14.57	0.5872	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			809.95180	778.046	14.57	0.4128	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,104.66660	1,108.792	14.63	0.5707	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			861.66660	828.792	14.63	0.4293	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,058.06390	1,061.251	14.68	0.5543	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			915.06390	881.251	14.68	0.4457	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	18/09/2017	Foreign Exchange Future			2.04030		2.03240			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.08190		2.07370			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			957.96390	1,008.117	13.55	0.7457	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			233.96390	205.117	13.55	0.2543	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			893.94540	940.966	13.67	0.7179	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			269.94540	237.966	13.67	0.2821	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,025.13410	1,078.349	13.42	0.7726	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			201.13410	175.349	13.42	0.2274	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			523.82480	479.350	14.06	0.3400	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,105.83490	1,142.120	14.15	0.6403	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			568.83490	523.120	14.15	0.3597	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,217.92070	1,256.768	13.96	0.6797	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			480.92070	437.768	13.96	0.3203	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,160.82480	1,198.350	14.06	0.6600	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68870		1.69160			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71670		1.71970			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74330		1.74510			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			44.54940	39.588	19.26	0.0618	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,628.54940	2,652.588	19.26	0.9382	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			40.24850	35.686	19.37	0.0563	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,724.24850	2,748.686	19.37	0.9437	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			49.31300	43.920	19.16	0.0678	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,533.31300	2,556.920	19.16	0.9322	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			557.07600	534.008	16.17	0.4129	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,060.07600	1,067.009	16.17	0.5871	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			527.10210	504.701	16.32	0.3946	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,130.10210	1,137.701	16.32	0.6054	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			588.82760	565.095	16.02	0.4319	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			991.82760	998.095	16.02	0.5681	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			840.28380	834.873	15.31	0.4507	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			949.56870	926.257	15.43	0.5319	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			898.56870	893.257	15.43	0.4681	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			909.62480	886.432	15.56	0.5148	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			958.62480	953.432	15.56	0.4852	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			991.28380	967.873	15.31	0.5493	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/09/2017	Foreign Exchange Future			0.12460		0.12540			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12460		0.12400			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12460		0.12450			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12350		0.12190			0.0000	0.00	0	1,145
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
NOK/R	On	18/09/2017	Foreign Exchange Future			1.57220		1.56380			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.59840		1.58960			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.62450		1.61450			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.58710		9.59560			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.71230		9.72070			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.83470		9.83730			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			40.92650	38.095	16.50	0.1095	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,025.32650	1,030.995	16.50	0.8905	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			40.15920	37.369	16.52	0.1076	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,034.55920	1,040.269	16.52	0.8924	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			41.70790	38.837	16.47	0.1114	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,016.10790	1,021.737	16.47	0.8886	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			369.00670	360.901	15.10	0.4861	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			448.30670	448.601	15.10	0.5139	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			367.20570	359.250	15.20	0.4826	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			456.50570	456.950	15.20	0.5174	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			365.44120	357.639	15.31	0.4791	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			464.74120	465.339	15.31	0.5209	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			892.13060	894.337	21.00	0.6228	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			504.83060	509.637	21.00	0.3772	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	9.46	Call			881.23020	883.204	20.83	0.6210	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			503.93020	508.504	20.83	0.3790	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			903.03320	905.476	21.18	0.6247	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			505.73320	510.776	21.18	0.3753	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28260		1.28530			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29740		1.30000			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31410		1.31620			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			847.00000	874.000		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			947.00000	974.000		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			747.00000	774.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00040	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00040	26.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			100.00000	126.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			200.00000	226.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			62.00000	41.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			38.00000	59.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			162.00000	141.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.30250		1.29840			0.0000	0.00	0	4,729
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30600		1.30180			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30960		1.30530			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>4,729</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>4,729</b>
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.14710		1.14200			0.0000	0.00	0	22
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.15290		1.14760			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.15890		1.15350			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>22</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>22</b>
RAIN	On	18/09/2017	Foreign Exchange Future			22,829.65000	22,815.40000				0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Future			9.54030	9.53880				0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call		205.53070	198.940	13.86	0.4434		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put		316.73070	308.640	13.86	0.5566		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call		212.92920	206.351	13.80	0.4557		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put		304.12920	296.051	13.80	0.5443		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call		209.20070	202.617	13.83	0.4495		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put		310.40070	302.317	13.83	0.5505		0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Future			3.65980	3.66270				0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.59090	3.59240				0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call		161.84790	159.019	13.89	0.6908		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put		49.14790	49.219	13.89	0.3092		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call		155.02230	152.194	13.86	0.6759		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put		52.32230	52.394	13.86	0.3241		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call		168.81930	165.989	13.93	0.7054		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put		46.11930	46.189	13.93	0.2946		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call		213.64010	211.337	14.43	0.5886		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put		141.24010	140.437	14.43	0.4114		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call		208.19740	205.878	14.42	0.5796		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put		145.79740	144.979	14.42	0.4204		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call		219.17330	216.887	14.44	0.5976		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put		136.77330	135.987	14.44	0.4024		0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.38170	1.37240				0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.35780	1.34850				0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.33940	1.33200				0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,002,756,528.80	73,962	1,244,204
Total Options									867,604.00	20,000	1,562,004
Grand Total:									1,003,624,132.80	93,962	2,806,208