



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: 25/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/07/2017 Foreign Exchange Future			13.02250		12.96970			0.0000	26,045,000.00	2,000	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.03220		12.96970			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			13.03860		12.97830			0.0000	0.00	0	8,310
\$ / R On 04/08/2017 Foreign Exchange Future			13.04720		12.98690			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.06220		13.00180			0.0000	0.00	0	70
\$ / R On 16/08/2017 Foreign Exchange Future			13.07300		13.01250			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.07520		13.01470			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.10100		13.04030			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.10310		13.04240			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.10520		13.04450			0.0000	0.00	0	3,635
\$ / R On 18/09/2017 Foreign Exchange Future			13.14360		13.08260			0.0000	655,681,629.60	49,886	791,591
\$ / R On 27/09/2017 Foreign Exchange Future			13.16280		13.10160			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.16490		13.10370			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.16690		13.10580			0.0000	0.00	0	1,930
\$ / R On 23/10/2017 Foreign Exchange Future			13.21680		13.15520			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.22520		13.16340			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.25990		13.19800			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.29060		13.22840			0.0000	0.00	0	915
\$ / R On 15/12/2017 Foreign Exchange Future			13.32540		13.26300			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.33160		13.26910			0.0000	34,155,559.20	2,562	118,814
\$ / R On 22/12/2017 Foreign Exchange Future			13.33980		13.27720			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	27/12/2017	Foreign Exchange Future			13.35000		13.28730			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.36230		13.29950			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.37660		13.31370			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.42150		13.35820			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.42350		13.36020			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.44720		13.38390			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.45120		13.38790			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.51460		13.45120			0.0000	0.00	0	21,406
\$ / R	On	25/04/2018	Foreign Exchange Future			13.58790		13.52450			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.61900		13.55510			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.62670		13.56270			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.69230		13.62760			0.0000	1,369,230,000.00	100,000	100,881
\$ / R	On	13/08/2018	Foreign Exchange Future			13.80200		13.73630			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.87320		13.80660			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.98910		13.92100			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.05220		13.98330			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.17630		14.10570			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.24340		14.17200			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.42250		14.34870			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.24230		15.16870			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.25650		15.37700			0.0000	2,807,196,000.00	184,000	184,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.45690		15.38350			0.0000	0.00	0	0
Total \$ / R Future												4,892,308,188.80	338,448	1,243,445
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			2.24710	0.000	13.65	0.0000	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			232.54710	177.500	13.65	1.0000	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			0.01700	0.000	13.65	0.0000	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,330.31700	1,277.500	13.65	1.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			3.46190	2.374	24.51	0.0265	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			533.76190	470.174	24.51	0.9735	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			0.29870	0.000	42.75	0.0000	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,560.59870	3,497.800	42.75	1.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			2.39410	2.684	19.64	0.0222	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			744.09410	684.084	19.64	0.9778	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			35.69240	41.336	15.02	0.2237	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			348.79240	294.136	15.02	0.7763	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Put			0.00000	241.128	14.42	0.6261	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			17.44550	17.974	16.98	0.0834	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			765.64550	705.774	16.98	0.9166	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Call			0.00000	103.329	14.42	0.3739	2,066,570.00	20,000	20,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			142.46400	156.903	13.99	0.4652	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			249.96400	203.903	13.99	0.5348	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			85.04260	91.398	15.07	0.2978	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			420.34260	366.198	15.07	0.7022	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			100.41730	105.246	15.64	0.2759	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			560.11730	504.247	15.64	0.7241	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		1.28260	1.151	29.32	0.0033	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,800.98260	3,740.151	29.32	0.9967	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call		237.92770	257.826	14.06	0.5454	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put		245.52770	204.726	14.06	0.4546	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call		281.81670	305.452	13.99	0.6007	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put		207.31670	170.252	13.99	0.3993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,099.79300	1,157.351	14.10	0.9545	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		17.19300	13.751	14.10	0.0455	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		915.62960	969.600	13.88	0.9206	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		33.02960	26.000	13.88	0.0794	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		871.07100	923.837	13.83	0.9096	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,917.40000	986,856.400	26.58	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,299.09150	4,238.012	26.58	0.9960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1.66200	1.583	26.58	0.0039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,309.06200	4,247.983	26.58	0.9961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.55220	0.512	26.58	0.0014	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,917.95220	4,856.912	26.58	0.9986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,920.41440	3,859.075	26.09	0.9936	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		3.00380	2.667	26.24	0.0063	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,950.40380	3,889.067	26.24	0.9937	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1.72150	1.641	26.58	0.0040	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,289.12150	4,228.041	26.58	0.9960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		1.69150	1.612	26.58	0.0040	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,320.75840	3,259.361	23.15	0.9922	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		3.28020	2.895	23.64	0.0075	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,420.68020	3,359.295	23.64	0.9925	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		3.09900	2.744	25.11	0.0068	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,720.49900	3,659.143	25.11	0.9932	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		3.01440	2.675	26.09	0.0064	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,683.64030	1,623.092	19.02	0.9352	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		16.26770	16.511	19.31	0.0423	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,933.66770	1,872.911	19.31	0.9577	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		3.79140	3.335	21.19	0.0094	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,921.19140	2,859.735	21.19	0.9906	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		3.35840	2.961	23.15	0.0078	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,504.31830	1,444.048	18.81	0.9124	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		28.72760	29.240	18.97	0.0702	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,636.12760	1,575.640	18.97	0.9298	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		27.20990	27.685	19.00	0.0670	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,664.60990	1,604.085	19.00	0.9330	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		26.24030	26.692	19.02	0.0648	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,300.37960	1,239.801	18.36	0.8805	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		42.52670	43.422	18.72	0.0991	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,429.92670	1,369.822	18.72	0.9009	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		40.33660	41.166	18.75	0.0946	0.00	0	17,402

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	Put			1,457.73660	1,397.566	18.75	0.9054	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			36.91830	37.648	18.81	0.0876	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,199.20000	1,139.020	18.04	0.8619	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			59.24750	59.949	18.13	0.1328	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,226.64750	1,166.349	18.13	0.8672	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			53.72170	54.175	18.33	0.1211	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,291.12170	1,230.575	18.33	0.8789	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			52.97960	53.401	18.36	0.1195	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			949.47050	890.929	17.24	0.8011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			84.47740	86.492	17.41	0.1841	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			1,001.87740	942.892	17.41	0.8159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			63.56680	64.471	17.98	0.1418	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,180.96680	1,120.871	17.98	0.8582	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			61.80000	62.620	18.04	0.1381	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			830.04930	772.791	16.84	0.7620	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			111.03430	114.672	16.87	0.2350	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			838.43430	781.072	16.87	0.7650	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			97.52170	100.310	17.13	0.2095	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			914.92170	856.710	17.13	0.7905	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			92.07050	94.529	17.24	0.1989	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			747.20190	690.733	16.51	0.7306	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			121.08730	125.028	16.68	0.2533	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			788.48730	731.428	16.68	0.7467	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			119.34980	123.248	16.71	0.2501	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			796.74980	739.648	16.71	0.7499	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			112.64930	116.391	16.84	0.2380	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			589.10060	535.661	15.86	0.6569	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			143.11590	148.580	16.28	0.2935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			690.51590	634.980	16.28	0.7065	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			139.17260	144.356	16.35	0.2864	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			706.57260	650.757	16.35	0.7136	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			129.80190	134.333	16.51	0.2694	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			514.96690	463.504	15.53	0.6143	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			184.17990	192.687	15.69	0.3640	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			551.57990	499.087	15.69	0.6360	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			176.58780	184.516	15.79	0.3513	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			573.98780	520.916	15.79	0.6487	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			171.70060	179.261	15.86	0.3431	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			378.67040	332.255	14.87	0.5181	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			243.70710	256.887	15.03	0.4566	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			411.10710	363.287	15.03	0.5434	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			227.27390	239.145	15.20	0.4321	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			444.67390	395.545	15.20	0.5679	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			197.56690	207.104	15.53	0.3857	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			335.25580	291.597	14.67	0.4814	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			283.91160	300.624	14.68	0.5133	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	13.14	Put		341.31160	297.024	14.68	0.4867	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		280.01540	296.106	14.70	0.5080	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		347.41540	302.506	14.70	0.4920	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		261.27040	275.855	14.87	0.4819	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		173.70690	143.639	14.08	0.3044	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		398.73870	425.593	14.26	0.6427	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		216.13870	181.993	14.26	0.3573	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		346.68000	369.610	14.44	0.5886	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		264.08000	226.010	14.44	0.4114	0.00	0	11,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		287.85580	305.197	14.67	0.5186	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		91.64680	71.764	13.64	0.1843	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		587.98160	627.118	13.73	0.7937	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		105.38160	83.518	13.73	0.2063	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		487.17160	520.170	13.99	0.7213	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		154.57160	126.570	13.99	0.2787	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		456.30690	487.239	14.08	0.6956	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		38.47100	30.237	13.83	0.0904	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		862.24270	914.751	13.82	0.9073	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		39.64270	31.152	13.82	0.0927	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		661.78600	704.840	13.55	0.8366	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		79.18600	61.240	13.55	0.1634	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		624.24680	665.364	13.64	0.8157	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		2.79960	3.419	25.39	0.0077	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,031.19960	3,970.619	25.39	0.9923	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		202.63260	211.306	15.93	0.3647	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		601.03260	548.506	15.93	0.6353	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		307.94730	324.455	14.97	0.5054	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		384.24730	339.555	14.97	0.4946	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		381.73710	404.901	14.69	0.5835	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		295.93710	258.001	14.69	0.4165	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		73.28680	75.852	19.21	0.1260	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,728.08680	1,669.052	19.21	0.8740	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		163.36220	169.592	17.62	0.2509	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,099.96220	1,044.392	17.62	0.7491	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		2.96350	2.785	21.39	0.0062	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,289.56350	4,227.585	21.39	0.9938	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		532.86920	561.926	14.76	0.6365	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		289.46920	256.725	14.76	0.3635	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		296.85620	310.656	16.06	0.4162	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		633.45620	585.456	16.06	0.5838	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		226.70830	234.668	17.26	0.3057	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,008.70830	954.768	17.26	0.6943	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		10.42770	12.167	23.02	0.0193	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,522.02770	4,461.567	23.02	0.9807	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		392.62680	407.977	16.12	0.4531	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		664.22680	617.377	16.12	0.5469	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			432.26930	447.835	16.23	0.4605	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			699.26930	652.435	16.23	0.5395	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,341.88900	1,392.882	13.81	0.8941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			72.78900	61.282	13.81	0.1059	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,170.93580	1,217.769	14.04	0.8495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			111.83580	96.170	14.04	0.1505	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			35.58610	36.510	23.50	0.0470	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,056.48610	3,994.910	23.50	0.9530	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			35.25690	36.333	23.52	0.0468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,066.15690	4,004.733	23.52	0.9532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,568.09470	1,624.177	14.36	0.9244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			48.99470	42.577	14.36	0.0756	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			38.41900	38.728	23.27	0.0499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,939.31900	3,877.128	23.27	0.9501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			37.85080	38.155	23.32	0.0491	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,968.75080	3,906.555	23.32	0.9509	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			17.08250	18.020	23.62	0.0252	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,807.98250	4,746.420	23.62	0.9748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			53.35220	53.777	22.04	0.0692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,334.25220	3,272.177	22.04	0.9308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			46.02380	46.383	22.57	0.0598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,596.92380	3,534.783	22.57	0.9402	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			34.93050	36.159	23.54	0.0465	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,075.83050	4,014.559	23.54	0.9535	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			103.43830	105.459	20.10	0.1309	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,334.33830	2,273.859	20.10	0.8691	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			73.76490	74.444	20.95	0.0949	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,804.66490	2,742.844	20.95	0.9051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			37.11050	37.412	23.40	0.0482	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,008.01050	3,945.812	23.40	0.9518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			148.44920	152.162	19.25	0.1821	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,879.34920	1,820.562	19.25	0.8179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			136.91410	140.174	19.44	0.1693	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,977.81410	1,918.574	19.44	0.8307	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			39.19610	39.508	23.19	0.0509	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,900.09610	3,837.908	23.19	0.9491	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			270.43200	278.219	17.62	0.3093	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,181.33200	1,126.619	17.62	0.6907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			214.89790	220.151	18.31	0.2522	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,445.79790	1,388.551	18.31	0.7478	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			63.79830	64.340	21.42	0.0824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,034.69830	2,972.740	21.42	0.9176	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			308.72990	318.336	17.23	0.3466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,039.62990	986.736	17.23	0.6534	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			288.87290	297.532	17.42	0.3274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,109.77290	1,055.932	17.42	0.6726	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	15.12	Call			135.91440	139.137	19.46	0.1682	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,986.81440	1,927.537	19.46	0.8318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			386.47950	399.598	16.57	0.4177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			817.37950	767.998	16.57	0.5823	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			358.44340	370.282	16.79	0.3928	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			889.34340	838.682	16.79	0.6072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			210.40340	215.461	18.38	0.2475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,471.30340	1,413.861	18.38	0.7525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			492.62320	510.646	15.87	0.5056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			603.52320	559.046	15.87	0.4944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			485.18990	502.868	15.91	0.4998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			616.08990	571.268	15.91	0.5002	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			276.42710	284.496	17.55	0.3152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,157.32710	1,102.896	17.55	0.6848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			552.28700	574.126	15.58	0.5505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			513.18700	472.526	15.58	0.4495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			543.76260	565.215	15.61	0.5444	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			524.66260	483.615	15.61	0.4556	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			330.10140	340.665	17.03	0.3668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			971.00140	919.065	17.03	0.6332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			587.62720	611.049	15.43	0.5751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			468.52720	429.449	15.43	0.4249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			574.13950	596.959	15.48	0.5658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			485.03950	445.359	15.48	0.4342	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			449.69210	465.723	16.13	0.4713	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			680.59210	634.123	16.13	0.5287	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			659.39950	685.987	15.15	0.6220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			390.29950	354.387	15.15	0.3780	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			610.74020	635.191	15.33	0.5906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			441.64020	403.591	15.33	0.4094	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			503.98700	522.536	15.80	0.5144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			584.88700	540.936	15.80	0.4856	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,027.19100	1,069.867	14.25	0.8020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			158.09100	138.267	14.25	0.1980	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			956.04740	996.432	14.36	0.7748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			186.94740	164.832	14.36	0.2252	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			560.93720	583.162	15.54	0.5566	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			501.83720	461.562	15.54	0.4434	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			856.50250	892.309	14.53	0.7314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			237.40250	210.710	14.53	0.2686	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			601.39690	625.434	15.37	0.5844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			452.29690	413.834	15.37	0.4156	0.00	0	40,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			461.69800	477.885	16.16	0.4747	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			684.49800	638.085	16.16	0.5253	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			20.22760	21.264	23.73	0.0287	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,763.02760	4,701.464	23.73	0.9713	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	27/12/2017	Foreign Exchange Option	13.64	Call			427.92230	442.288	16.42	0.4414	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			780.62230	732.288	16.42	0.5586	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			514.67620	532.590	15.95	0.5021	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			645.17620	600.290	15.95	0.4979	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			200.21540	204.861	18.87	0.2212	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,766.51540	1,708.261	18.87	0.7788	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			627.97440	650.919	15.53	0.5710	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			514.27440	474.319	15.53	0.4290	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			217.43850	222.700	18.68	0.2378	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,663.73850	1,606.100	18.68	0.7622	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			646.18820	667.822	15.74	0.5544	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			587.98820	546.322	15.74	0.4456	0.00	0	7,904
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			715.60790	740.232	15.49	0.5947	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			505.40790	466.732	15.49	0.4053	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			163.12610	165.925	19.73	0.1722	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,322.92610	2,262.425	19.73	0.8278	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			392.43920	402.279	17.44	0.3618	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,208.53920	1,155.079	17.44	0.6382	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			401.60960	411.851	17.40	0.3672	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,193.70960	1,140.651	17.40	0.6328	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			320.44660	328.023	18.63	0.2811	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,779.24660	1,723.423	18.63	0.7189	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			105.50230	107.612	23.08	0.0979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,946.13620	1,889.299	18.91	0.7441	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			238.31880	243.439	19.40	0.2171	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,247.11880	2,188.839	19.40	0.7829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			735.56800	758.014	15.94	0.5565	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			664.36800	623.414	15.94	0.4435	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			204.95150	209.134	19.81	0.1896	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,005.04480	956.770	16.86	0.5574	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			470.95490	482.926	17.32	0.3918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,199.75490	1,148.326	17.32	0.6082	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			876.25260	904.079	15.41	0.6299	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			495.05260	459.479	15.41	0.3701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			287.33620	293.899	18.91	0.2559	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			791.63780	816.256	15.72	0.5868	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			590.43780	551.656	15.72	0.4132	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			769.58600	793.352	15.80	0.5751	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			618.38600	578.752	15.80	0.4249	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			546.24480	561.370	16.86	0.4426	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			129.91280	116.134	14.35	0.1388	0.00	0	75,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,209.81880	1,249.782	14.69	0.7638	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			258.61880	235.182	14.69	0.2362	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			460.24450	425.966	15.29	0.3532	0.00	0	63,187
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			104.51310	106.996	23.12	0.0973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,163.31310	4,102.396	23.12	0.9027	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	16.16	Call		166.93220	169.941	20.38	0.1571	0.00	0	75,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,875.73220	2,815.341	20.38	0.8429	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,581.11280	1,630.734	14.35	0.8612	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,144.30230	4,083.012	23.08	0.9021	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		105.18620	107.302	23.10	0.0976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,153.98620	4,092.702	23.10	0.9024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		233.35850	238.334	19.45	0.2130	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,282.15850	2,223.734	19.45	0.7870	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		911.44450	940.566	15.29	0.6468	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,503.75150	2,444.534	19.81	0.8104	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		180.55440	184.083	20.16	0.1690	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,729.35440	2,669.483	20.16	0.8310	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		370.40720	379.066	18.60	0.2971	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,845.90720	1,791.166	18.60	0.7029	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		250.54780	255.996	19.68	0.2110	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,536.04780	2,478.096	19.68	0.7890	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		526.09800	539.059	17.58	0.3907	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,370.99800	1,320.059	17.58	0.6093	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		559.16990	573.248	17.40	0.4087	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,296.46990	1,246.548	17.40	0.5913	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		847.61090	870.553	16.35	0.5407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		860.01090	818.253	16.35	0.4593	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		437.79990	448.335	18.60	0.3149	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,950.19990	1,896.035	18.60	0.6851	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,136.87300	1,168.944	15.35	0.6661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		509.27300	476.643	15.35	0.3339	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,111.04140	1,142.332	15.43	0.6560	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		533.44140	500.032	15.43	0.3440	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		178.33400	182.720	22.41	0.1358	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,240.73400	4,180.420	22.41	0.8642	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		0.00000	846.983	16.44	0.5296	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		0.00000	854.683	16.44	0.4704	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		443.60310	454.298	18.56	0.3184	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,926.00310	1,871.998	18.56	0.6816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		177.43650	181.819	22.45	0.1351	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,259.83650	4,199.519	22.45	0.8649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		374.66620	383.519	19.05	0.2754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		2,247.06620	2,191.219	19.05	0.7246	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		261.21640	267.191	20.16	0.1998	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,013.61640	2,954.891	20.16	0.8002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,440.86130	1,482.547	14.93	0.7625	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		313.26130	290.247	14.93	0.2375	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,157.95720	1,191.983	15.32	0.6740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		490.35720	459.683	15.32	0.3260	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		177.88420	182.268	22.43	0.1355	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,250.28420	4,189.968	22.43	0.8645	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,654.65460	2,711.926	12.65	0.9704	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			27.05460	19.626	12.65	0.0296	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			658.39410	673.431	17.76	0.4110	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,542.09410	1,491.431	17.76	0.5890	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			676.52940	690.895	18.15	0.4002	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,719.92940	1,667.695	18.15	0.5998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			674.11880	688.413	18.16	0.3990	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,727.51880	1,675.213	18.16	0.6010	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			671.71890	685.943	18.17	0.3978	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,735.11890	1,682.743	18.17	0.6022	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,385.58040	1,421.659	15.57	0.6885	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			538.98040	508.459	15.57	0.3115	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			610.90020	623.340	18.54	0.3667	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,944.30020	1,890.140	18.54	0.6333	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			432.42020	440.931	19.78	0.2715	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,765.82020	2,707.731	19.78	0.7285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,833.08540	2,894.447	11.89	0.9703	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			26.48540	21.247	11.89	0.0297	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,448.92320	1,486.751	15.48	0.7071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			492.32320	463.551	15.48	0.2929	0.00	0	750
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			792.36540	808.562	18.20	0.4260	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,731.36540	1,679.462	18.20	0.5740	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			802.13740	817.882	18.48	0.4160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,888.83740	1,835.682	18.48	0.5840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			799.68030	815.358	18.49	0.4149	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,896.38030	1,843.158	18.49	0.5851	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			797.23300	812.851	18.50	0.4138	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,903.93300	1,850.651	18.50	0.5862	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			914.70990	931.882	18.49	0.4371	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,909.00990	1,855.582	18.49	0.5629	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			924.32090	941.033	18.70	0.4282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,062.32090	2,007.633	18.70	0.5718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			921.83680	938.486	18.71	0.4272	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,069.83680	2,015.086	18.71	0.5728	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			919.36880	935.948	18.72	0.4263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,077.36880	2,022.548	18.72	0.5737	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,393.13000	1,418.759	17.63	0.5553	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,404.43000	1,356.259	17.63	0.4447	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,389.43290	1,415.201	17.64	0.5542	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,410.73290	1,362.701	17.64	0.4458	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,385.75550	1,411.656	17.66	0.5531	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,417.05550	1,369.156	17.66	0.4469	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			0.00000	1,959.442	18.79	0.5684	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			0.00000	1,897.142	18.79	0.4316	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			0.00000	1,966.848	18.77	0.5700	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			0.00000	1,884.548	18.77	0.4300	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	12/06/2020	Foreign Exchange Option	15.17	Call			0.00000	1,963.141	18.78	0.5692	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			0.00000	1,890.841	18.78	0.4308	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			0.00000	1,943.363	18.95	0.5564	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			0.00000	2,056.863	18.95	0.4436	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,046.89160	2,116.017	18.98	0.5757	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,003.39160	1,999.117	18.98	0.4243	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,043.28240	2,112.309	18.99	0.5749	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,009.78240	2,005.409	18.99	0.4251	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,039.68130	2,108.608	18.99	0.5742	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,016.18130	2,011.708	18.99	0.4258	0.00	0	0
Total \$ / R Option												2,066,570.00	20,000	1,955,196
Total \$ / R												4,894,374,758.80	358,448	3,198,641
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.14360		13.08260			0.0000	52,574.40	4	421
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.33160		13.26910			0.0000	13,331.60	1	79
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.51460		13.45120			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.69230		13.62760			0.0000	0.00	0	182
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.87320		14.34870			0.0000	0.00	0	0
Total \$ / R MAXI Future												65,906.00	5	686
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			1,251.98510	1,269.953	19.47	0.0334	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			206,991.98510	200,909.953	19.47	0.9666	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			1,228.65480	1,246.268	19.48	0.0328	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			207,968.65480	201,886.268	19.48	0.9672	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			1,205.74350	1,223.012	19.49	0.0323	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			208,945.74350	202,863.012	19.49	0.9677	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			37,499.55650	38,758.548	16.66	0.4076	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			84,589.55650	79,598.548	16.66	0.5924	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			37,218.07130	38,464.475	16.68	0.4051	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			85,308.07130	80,304.475	16.68	0.5949	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			36,938.83210	38,172.437	16.70	0.4026	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			86,028.83210	81,012.437	16.70	0.5974	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			61,078.61860	62,839.719	16.51	0.4835	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			86,958.61860	82,379.719	16.51	0.5165	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			60,737.39650	62,485.095	16.53	0.4814	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			87,617.39650	83,025.095	16.53	0.5186	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			60,397.77840	62,132.585	16.54	0.4793	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			88,277.77840	83,672.585	16.54	0.5207	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			74,554.73510	76,538.747	16.77	0.4903	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			103,794.73510	99,308.747	16.77	0.5097	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			74,215.95040	76,188.920	16.78	0.4886	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			104,455.95040	99,958.920	16.78	0.5114	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			73,878.86490	75,840.326	16.80	0.4868	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			105,118.86490	100,610.326	16.80	0.5132	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			139,163.73600	112,959.643	17.61	0.4914	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 MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			140,293.73600	161,639.643	17.61	0.5086	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			138,804.14440	112,653.056	17.62	0.4903	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			140,934.14440	162,333.056	17.62	0.5097	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			138,444.95430	112,348.324	17.63	0.4892	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			141,574.95430	163,028.324	17.63	0.5108	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												65,906.00	5	686
£ / R	On 31/07/2017	Foreign Exchange Future				17.01430		16.93070			0.0000	0.00	0	25
£ / R	On 18/09/2017	Foreign Exchange Future				17.17850		17.09340			0.0000	16,353,932.00	952	30,012
£ / R	On 18/12/2017	Foreign Exchange Future				17.47470		17.38650			0.0000	506,766.30	29	7,997
£ / R	On 19/03/2018	Foreign Exchange Future				17.76750		17.67660			0.0000	0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future				18.05290		17.95980			0.0000	0.00	0	3,033
£ / R	On 17/09/2018	Foreign Exchange Future				18.34740		18.25000			0.0000	60,693,199.20	3,308	1,654
£ / R	On 14/06/2019	Foreign Exchange Future				19.25140		19.14170			0.0000	0.00	0	0
Total £ / R Future												77,553,897.50	4,289	43,141
£ / R	On 31/07/2017	Foreign Exchange Option		16.61	Call			360.41830	428.258	16.78	0.8705	0.00	0	0
£ / R	On 31/07/2017	Foreign Exchange Option		16.61	Put			39.71830	23.958	16.78	0.1295	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			153.49160	163.691	17.01	0.2500	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,060.09160	985.191	17.01	0.7500	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			151.70740	161.774	17.02	0.2475	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			1,068.30740	993.274	17.02	0.7525	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.50	Call			85.06600	90.234	17.87	0.1506	0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			1,051.89580	977.103	16.99	0.7476	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.50	Put			1,491.66600	1,411.734	17.87	0.8494	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Call			633.11460	681.374	15.14	0.6950	0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Put			239.71460	202.875	15.14	0.3050	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Call			192.95420	206.210	16.63	0.3022	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Put			899.55420	827.711	16.63	0.6978	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			155.29580	165.603	16.99	0.2524	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			3.17000	4.347	22.20	0.0058	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			7,776.67000	7,689.647	22.20	0.9942	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			3.22910	4.424	22.20	0.0059	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			7,756.72910	7,669.724	22.20	0.9941	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			3.19940	4.386	22.20	0.0058	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			7,766.69940	7,679.686	22.20	0.9942	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			1,192.93630	1,235.746	16.57	0.6200	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			726.33630	678.246	16.57	0.3800	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			1,187.77460	1,230.410	16.57	0.6184	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			731.17460	682.910	16.57	0.3816	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			1,182.63630	1,225.091	16.58	0.6167	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			736.03630	687.591	16.58	0.3833	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			1,202.10480	1,239.433	17.03	0.5544	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			1,132.30480	1,076.533	17.03	0.4456	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,197.74150	1,234.931	17.04	0.5531	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,137.94150	1,082.031	17.04	0.4469	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,193.38540	1,230.436	17.04	0.5517	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,143.58540	1,087.536	17.04	0.4483	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			0.00000	1,388.869	17.09	0.5492	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			0.00000	1,281.469	17.09	0.4508	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			0.00000	1,384.540	17.10	0.5480	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			0.00000	1,287.140	17.10	0.4520	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			0.00000	1,380.224	17.10	0.5468	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			0.00000	1,292.824	17.10	0.4532	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,019.40170	2,072.935	16.79	0.6025	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,497.70170	1,441.535	16.79	0.3975	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,014.87580	2,068.282	16.80	0.6016	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,503.17580	1,446.882	16.80	0.3984	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,010.35960	2,063.640	16.80	0.6007	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,508.65960	1,452.240	16.80	0.3993	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												77,553,897.50	4,289	44,541
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11804		0.11807			0.0000	4,013.33	34	5,958
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12026		0.12027			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12252		0.12253			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13327		0.13316			0.0000	0.00	0	0
Total ¥ / R Future												4,013.33	34	6,073
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			2.46860	2.326	24.43	0.0066	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,195.76860	3,198.426	24.43	0.9934	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.25540	0.235	24.43	0.0008	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,193.55540	4,196.335	24.43	0.9992	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.02090	0.019	24.43	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,193.32090	5,196.119	24.43	0.9999	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			272.69470	272.286	20.48	0.2958	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,245.19470	1,246.586	20.48	0.7042	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,153.29920	1,150.293	16.19	0.8218	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			125.79920	124.593	16.19	0.1782	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			574.78780	573.890	18.52	0.5306	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			547.28780	548.190	18.52	0.4694	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,436.28510	1,434.770	16.53	0.8095	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			183.38510	182.570	16.53	0.1905	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			858.70940	858.198	18.62	0.5846	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			605.80940	605.998	18.62	0.4154	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			500.41770	500.635	20.25	0.3892	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,247.51770	1,248.435	20.25	0.6108	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,944.37620	1,947.917	16.85	0.7152	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			628.17620	620.817	16.85	0.2848	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	14/06/2019	Foreign Exchange Option	0.13	Call			1,547.34890	1,551.350	19.21	0.5894	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,231.14890	1,224.250	19.21	0.4106	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,200.45220	1,204.661	20.33	0.4854	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,884.25220	1,877.561	20.33	0.5146	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												4,013.33	34	6,073
€ / R	On	27/07/2017	Foreign Exchange Future			15.19980		15.10290			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			15.20960		15.11600			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.30550		15.21110			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.37130		15.27630			0.0000	18,507,045.20	1,204	94,255
€ / R	On	27/09/2017	Foreign Exchange Future			15.40100		15.30570			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.50050		15.40390			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.60370		15.50620			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.66880		15.57060			0.0000	29,661,038.40	1,893	26,841
€ / R	On	27/12/2017	Foreign Exchange Future			15.69800		15.59950			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			15.96870		15.86810			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.26480		16.16110			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.57980		17.45330			0.0000	0.00	0	0
Total € / R Future												48,168,083.60	3,097	136,206
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			76.36310	124.322	13.87	0.7410	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			73.46310	24.522	13.87	0.2590	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			401.13410	486.071	15.38	0.9489	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			15.13410	6.471	15.38	0.0511	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			259.38260	295.410	12.98	0.5698	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			258.28260	199.910	12.98	0.4302	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,207.34600	4,112.263	24.64	0.9924	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			3.65410	3.570	24.55	0.0076	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,187.35410	4,092.270	24.55	0.9924	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			3.65000	3.566	24.60	0.0076	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,197.35000	4,102.266	24.60	0.9924	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			3.64600	3.563	24.64	0.0076	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			366.89450	405.939	13.98	0.5519	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			371.19450	314.939	13.98	0.4481	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			452.99090	492.739	14.42	0.5429	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			469.09090	412.239	14.42	0.4571	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			540.97120	582.153	14.65	0.5450	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			544.77120	488.453	14.65	0.4550	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			332.54710	353.897	16.13	0.3482	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,151.94710	1,075.097	16.13	0.6518	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			301.81520	320.864	16.37	0.3210	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,261.21520	1,182.064	16.37	0.6790	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,631.74290	1,724.090	13.50	0.9133	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			61.14290	55.290	13.50	0.0867	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	14.13	Call			1,519.56380	1,604.488	13.28	0.8985	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			78.96380	65.688	13.28	0.1015	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			105.10170	110.517	18.66	0.1263	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,594.50170	2,501.717	18.66	0.8737	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			104.39420	109.759	18.68	0.1255	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,603.79420	2,510.959	18.68	0.8745	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.34270	5.001	19.95	0.0079	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,843.74270	5,746.201	19.95	0.9921	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			105.81460	111.281	18.65	0.1270	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,585.21460	2,492.481	18.65	0.8730	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			601.28220	642.473	14.81	0.5398	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			621.78220	564.473	14.81	0.4602	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			307.41800	279.145	14.17	0.2440	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			310.65470	282.154	14.17	0.2460	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,312.00930	1,383.888	14.18	0.7521	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			313.90930	285.188	14.18	0.2479	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,194.44660	1,262.161	14.26	0.7167	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			376.34660	343.462	14.26	0.2833	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,325.51800	1,397.845	14.17	0.7560	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,164.79790	1,229.609	14.28	0.7066	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			396.69790	360.909	14.28	0.2934	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,318.75470	1,390.854	14.17	0.7540	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,257.40820	1,318.286	14.73	0.6608	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			596.30820	553.486	14.73	0.3392	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,252.19790	1,312.856	14.74	0.6591	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			601.09790	558.056	14.74	0.3409	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,262.63290	1,323.737	14.72	0.6626	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			591.53290	548.937	14.72	0.3374	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,815.44410	1,879.238	15.90	0.6171	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,232.14410	1,169.438	15.90	0.3829	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,811.31930	1,874.941	15.91	0.6161	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,238.01930	1,175.141	15.91	0.3839	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,819.58100	1,883.547	15.89	0.6182	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,226.28100	1,163.747	15.89	0.3818	0.00	0	0
Total € / R Option												0.00	0	61,158
Total € / R												48,168,083.60	3,097	197,364
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.43340		10.37400			0.0000	313,002.00	30	24,825
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.57040		10.50970			0.0000	0.00	0	4,749
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.70360		10.64180			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.83250		10.76910			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.35480		11.27920			0.0000	0.00	0	0
Total AU\$ / R Future												313,002.00	30	31,074
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			4.56490	4.718	18.72	0.0176	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	Put			1,820.56490	1,761.318	18.72	0.9824	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			4.75780	4.919	18.66	0.0183	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,800.75780	1,741.519	18.66	0.9817	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			4.66030	4.817	18.69	0.0180	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,810.66030	1,751.417	18.69	0.9820	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			83.08720	87.163	17.07	0.1538	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,443.38720	1,386.763	17.07	0.8462	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			82.13710	86.159	17.08	0.1522	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,452.43710	1,395.759	17.08	0.8478	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			84.04880	88.178	17.05	0.1553	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,434.34880	1,377.778	17.05	0.8447	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			838.25830	880.781	13.58	0.7476	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			206.45830	187.182	13.58	0.2524	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			852.24640	895.205	13.59	0.7533	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			200.44640	181.605	13.59	0.2467	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			845.23810	887.977	13.58	0.7504	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			203.43810	184.377	13.58	0.2496	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			424.13460	392.682	13.47	0.3790	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			688.10710	719.872	13.48	0.6181	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			429.00710	397.372	13.48	0.3819	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			698.38880	730.526	13.46	0.6239	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			419.28880	388.026	13.46	0.3761	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			693.23460	725.182	13.47	0.6210	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			719.60480	679.405	13.74	0.3983	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			984.23420	1,019.482	13.74	0.5998	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			725.03420	684.682	13.74	0.4002	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			993.40160	1,028.949	13.73	0.6036	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			714.20160	674.149	13.73	0.3964	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			988.80480	1,024.205	13.74	0.6017	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												313,002.00	30	31,074
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.49980		10.46880			0.0000	0.00	0	370
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.65890		10.62770			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.81170		10.78070			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,120
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			37.20130	38.049	15.58	0.1241	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			848.40130	818.249	15.58	0.8759	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			36.37700	37.190	15.61	0.1216	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			857.57700	827.390	15.61	0.8784	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			35.57050	36.349	15.64	0.1191	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			866.77050	836.549	15.64	0.8809	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			416.50470	428.741	13.50	0.5735	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			318.80470	299.841	13.50	0.4265	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	10.54	Call			411.71150	423.755	13.51	0.5691	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			324.01150	304.855	13.51	0.4309	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			406.96320	418.814	13.52	0.5647	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			329.26320	309.914	13.52	0.4353	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			896.34830	916.694	13.22	0.7672	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			175.64830	164.994	13.22	0.2328	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			889.19780	909.404	13.22	0.7644	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			178.49780	167.704	13.22	0.2356	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			882.07910	902.146	13.22	0.7615	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			181.37910	170.446	13.22	0.2385	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,120
CHF / R	On	18/09/2017	Foreign Exchange Future			13.90280		13.87660			0.0000	0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			14.18580		14.15830			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.47420		14.44510			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.76680		15.72540			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,715
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			31.75500	35.224	18.17	0.0813	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,535.15500	1,512.424	18.17	0.9187	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			31.37320	34.781	18.20	0.0803	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,544.77320	1,521.981	18.20	0.9197	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			30.99770	34.344	18.23	0.0793	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,554.39770	1,531.544	18.23	0.9207	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			611.01630	617.757	14.92	0.5682	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			472.71630	451.957	14.92	0.4318	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			606.12320	612.972	14.94	0.5652	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			477.82320	457.172	14.94	0.4348	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			601.26390	608.219	14.95	0.5622	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			482.96390	462.419	14.95	0.4378	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			871.13180	879.332	15.22	0.5994	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			566.03180	545.132	15.22	0.4006	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			866.25520	874.458	15.23	0.5971	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			571.15520	550.258	15.23	0.4029	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			861.40260	869.612	15.25	0.5949	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			576.30260	555.412	15.25	0.4051	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			864.98160	846.743	15.59	0.3355	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,855.08370	1,878.293	15.60	0.6633	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			869.68370	851.493	15.60	0.3367	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,865.68520	1,888.807	15.58	0.6657	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			860.28520	842.007	15.58	0.3343	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,860.38160	1,883.543	15.59	0.6645	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 CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,715
CNH / R	On	18/09/2017	Foreign Exchange Future			1.94090		1.93240			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95860		1.94980			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.97530		1.96630			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97660		1.96650			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			40.58150	41.417	17.63	0.0720	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,216.58150	2,132.417	17.63	0.9280	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			36.33130	36.991	17.79	0.0649	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,312.33130	2,227.991	17.79	0.9351	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			45.47940	46.547	17.49	0.0801	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,121.47940	2,037.547	17.49	0.9199	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			713.96440	743.061	15.18	0.5162	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			815.96440	757.061	15.18	0.4838	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			800.50440	834.037	15.00	0.5588	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			702.50440	648.037	15.00	0.4412	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			755.32460	786.459	15.07	0.5374	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			757.32460	700.459	15.07	0.4626	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			790.25830	739.256	15.12	0.4008	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,104.43090	1,141.208	15.17	0.5826	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			841.43090	788.208	15.17	0.4174	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,203.81300	1,245.049	15.07	0.6158	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			740.81300	692.049	15.07	0.3842	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,153.25830	1,192.256	15.12	0.5992	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,762.47700	1,801.780	16.39	0.5507	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,797.47700	1,735.780	16.39	0.4493	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,722.54390	1,761.064	16.43	0.5419	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,857.54390	1,795.064	16.43	0.4581	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,683.50370	1,721.246	16.48	0.5332	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,918.50370	1,855.246	16.48	0.4668	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			2.08100		2.06780			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.12240		2.10860			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.39250		2.37790			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,255.34860	1,388.560	15.04	0.8734	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			77.34860	78.560	15.04	0.1266	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	18/09/2017	Foreign Exchange Option	1.96	Call			1,173.58970	1,300.312	14.87	0.8569	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			95.58970	90.312	14.87	0.1431	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,094.69970	1,213.634	14.70	0.8387	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			116.69970	103.634	14.70	0.1613	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,386.01820	1,474.180	15.12	0.7313	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			400.01820	350.180	15.12	0.2687	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,324.24310	1,409.293	15.21	0.7130	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			438.24310	385.293	15.21	0.2870	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,449.89380	1,541.139	15.03	0.7493	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			363.89380	317.139	15.03	0.2507	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,070.79630	1,019.015	16.45	0.2721	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,388.56860	3,481.662	16.47	0.7208	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,109.56860	1,056.661	16.47	0.2792	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,330.48800	3,422.755	16.52	0.7136	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,151.48800	1,097.755	16.52	0.2864	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,449.79630	3,544.015	16.45	0.7279	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			1.68590		1.67850			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71380		1.70630			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74010		1.73240			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86540		1.85590			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			12.53990	3.511	16.42	0.0099	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,827.53990	2,744.511	16.42	0.9901	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			16.07580	5.584	16.42	0.0150	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,631.07580	2,546.584	16.42	0.9850	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			14.19280	4.437	16.42	0.0122	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,729.19280	2,645.437	16.42	0.9878	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			493.39690	512.199	16.43	0.4192	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,030.39690	974.199	16.43	0.5808	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			464.22900	475.325	16.43	0.3980	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,101.22900	1,037.325	16.43	0.6020	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			436.82630	440.481	16.43	0.3772	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,173.82630	1,102.481	16.43	0.6228	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,007.06310	953.436	16.11	0.4915	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			909.91120	949.301	16.11	0.5437	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			885.91120	848.301	16.11	0.4563	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			869.61100	900.988	16.11	0.5261	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			945.61100	899.988	16.11	0.4739	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			831.06310	854.436	16.11	0.5085	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,203.79130	2,319.129	16.99	0.6518	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,144.79130	1,165.129	16.99	0.3482	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	14/06/2019	Foreign Exchange Option	1.76	Call			2,157.53220	2,263.392	16.99	0.6428	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,198.53220	1,209.392	16.99	0.3572	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,112.42490	2,208.607	16.99	0.6337	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,253.42490	1,254.607	16.99	0.3663	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12520		0.12480			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12500		0.12440			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12460		0.12410			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12410		0.12330			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11920		0.11570			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			1.65260		1.63790			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.67950		1.66440			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.70620		1.69080			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.84580		1.82740			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.74840		9.71480			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.87210		9.83730			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.99230		9.95620			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.57220		10.52670			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			898.31650	865.371	16.89	0.8880	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			32.37110	32.984	16.92	0.1097	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			907.57110	874.584	16.92	0.8903	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			33.87920	34.577	16.86	0.1144	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			889.07920	856.177	16.86	0.8856	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			33.11650	33.772	16.89	0.1120	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			398.51260	411.392	15.49	0.5410	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			381.21260	359.292	15.49	0.4590	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			415.64490	429.158	15.80	0.5491	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			378.34490	357.058	15.80	0.4509	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			407.06270	420.259	15.65	0.5451	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			379.76270	358.159	15.65	0.4549	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,013.60650	1,042.226	23.52	0.6535	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			497.40650	489.926	23.52	0.3465	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,011.79620	1,036.236	23.51	0.6515	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	Put			505.59620	493.936	23.51	0.3485	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,000.96370	1,030.264	23.50	0.6494	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			504.76370	497.964	23.50	0.3506	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,273.56340	1,541.792	21.13	0.6436	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			656.86340	879.592	21.13	0.3564	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,260.25090	1,535.058	21.10	0.6423	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			653.55090	882.858	21.10	0.3577	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,246.93400	1,528.339	21.07	0.6410	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			650.23400	886.139	21.07	0.3590	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28920		1.28630			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30120		1.29770			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31440		1.30910			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33500		1.33540			0.0000	0.00	0	0
Total PULA / R Future												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			737.00000	708.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			837.00000	808.000		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			937.00000	908.000		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			223.00000	188.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	12.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			23.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			123.00000	88.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			109.00000	56.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			91.00000	144.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	44.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			9.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			254.00000	250.000		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
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			154.00000	150.000		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			54.00000	50.000		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
Total PULA / R Option												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									0.00	0	0
QUANTO £On 18/09/2017 Foreign Exchange Future			1.30700		1.30660			0.0000	0.00	0	9,929
QUANTO £On 18/12/2017 Foreign Exchange Future			1.31080		1.31030			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.31470		1.31410			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	9,929
Total QUANTO £ / \$									0.00	0	9,929
QUANTO €On 18/09/2017 Foreign Exchange Future			1.16950		1.16770			0.0000	15,156,720.00	12,960	5,212
QUANTO €On 18/12/2017 Foreign Exchange Future			1.17530		1.17350			0.0000	0.00	0	0
QUANTO €On 19/03/2018 Foreign Exchange Future			1.18160		1.17970			0.0000	0.00	0	0
Total QUANTO € / \$ Future									15,156,720.00	12,960	5,212
Total QUANTO € / \$									15,156,720.00	12,960	5,212
RAIN On 18/09/2017 Foreign Exchange Future			23,067.24000		22,958.43000			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			9.65960		9.61500			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.68640		10.62270			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.63	Call			197.14540	212.995	13.25	0.5340	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.63	Put			212.14540	183.395	13.25	0.4660	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.64	Call			192.94600	208.106	13.26	0.5260	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.64	Put			217.94600	188.506	13.26	0.4740	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.65	Call			188.82190	203.298	13.28	0.5180	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.65	Put			223.82190	193.698	13.28	0.4820	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,181.17630	1,215.100	14.51	0.6692	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			548.47630	518.700	14.51	0.3308	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,175.76430	1,209.434	14.51	0.6674	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			553.06430	523.034	14.51	0.3326	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,170.37340	1,203.794	14.52	0.6655	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			557.67340	527.394	14.52	0.3345	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			3.63330		3.62030			0.0000	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Future			3.55420		3.54050			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			3.40560		3.39140			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 TRY / R Future												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			120.25460	128.659	13.09	0.7045	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			39.95460	35.359	13.09	0.2955	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			113.52290	121.712	13.05	0.6855	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			43.22290	38.412	13.05	0.3145	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			106.98700	114.959	13.02	0.6659	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			46.68700	41.659	13.02	0.3341	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			180.97500	187.090	14.46	0.5658	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			150.47500	142.890	14.46	0.4342	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			175.86140	181.792	14.44	0.5562	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			155.36140	147.592	14.44	0.4438	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			170.84240	176.591	14.43	0.5465	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			160.34240	152.391	14.43	0.4535	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			221.78880	226.063	15.17	0.4676	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			370.38880	360.463	15.17	0.5324	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			229.01290	233.437	15.15	0.4782	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			357.61290	347.837	15.15	0.5218	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			225.37630	229.724	15.16	0.4729	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			363.97630	354.124	15.16	0.5271	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			1.45170		1.44350			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.42880		1.42000			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.40300		1.39450			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20650		1.19950			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												5,033,569,811.23	358,863	1,481,138
Total Options												2,066,570.00	20,000	2,017,754
Grand Total:												5,035,636,381.23	378,863	3,498,892