



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/08/2017 Foreign Exchange Future			13.39680		13.25830			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.39830		13.26640			0.0000	0.00	0	70
\$ / R On 15/08/2017 Foreign Exchange Future			13.40640		13.27330			0.0000	0.00	0	0
\$ / R On 16/08/2017 Foreign Exchange Future			13.40870		13.27570			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.41100		13.27810			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.43900		13.30730			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.44140		13.30970			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.44370		13.31210			0.0000	0.00	0	6,325
\$ / R On 18/09/2017 Foreign Exchange Future			13.48440		13.35380			0.0000	921,510,411.60	68,339	803,976
\$ / R On 27/09/2017 Foreign Exchange Future			13.50430		13.37430			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.50650		13.37650			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.50880		13.37880			0.0000	0.00	0	1,930
\$ / R On 23/10/2017 Foreign Exchange Future			13.56150		13.42980			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.57020		13.43810			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.60680		13.47400			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.63810		13.50630			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.64230		13.53810			0.0000	4,201,828.40	308	308
\$ / R On 15/12/2017 Foreign Exchange Future			13.67370		13.54290			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.68000		13.54930			0.0000	12,353,040.00	903	115,204
\$ / R On 22/12/2017 Foreign Exchange Future			13.68830		13.55790			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.69880		13.56870			0.0000	0.00	0	916

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2018	Foreign Exchange Future			13.71130		13.58160			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.72600		13.59670			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.77200		13.64400			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.77410		13.64610			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.79880		13.67170			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.80290		13.67590			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.86820		13.74380			0.0000	24,962,760.00	1,800	109,258
\$ / R	On	25/04/2018	Foreign Exchange Future			13.94370		13.82230			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.97620		13.85580			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.98430		13.86410			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.05250		13.93440			0.0000	0.00	0	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			14.08060		13.96330			0.0000	0.00	0	75
\$ / R	On	13/08/2018	Foreign Exchange Future			14.16550		14.04980			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.23920		14.12060			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.35910		14.23580			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.42440		14.29850			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.55270		14.42180			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.62220		14.48850			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.80740		14.66640			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.69330		15.53700			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.80790		15.64990			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.92740		15.76760			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>963,028,040.00</b>	<b>71,350</b>	<b>1,419,001</b>
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			90.87340	20.483	20.12	0.2439	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			49.17340	117.283	20.12	0.7561	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			14.46400	25.601	16.72	0.1505	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Put			92.98650	50.641	16.00	0.2607	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Call			159.38650	248.940	16.00	0.7393	0.00	0	20,000
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			498.06400	377.301	16.72	0.8495	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Put			97.61860	56.609	15.11	0.2536	0.00	0	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Call			200.91860	293.009	15.11	0.7464	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Call			143.46420	215.844	14.83	0.6300	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Put			157.76420	97.144	14.83	0.3700	0.00	0	15,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Call			289.04370	394.086	15.25	0.8306	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Put			63.34370	35.386	15.25	0.1694	0.00	0	25,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Put			335.60960	235.386	15.23	0.6369	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Call			61.30960	94.086	15.23	0.3631	0.00	0	23,076
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			84.34880	48.622	15.13	0.2187	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			240.04880	337.322	15.13	0.7813	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			198.51640	125.884	14.78	0.4317	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			126.61640	186.884	14.78	0.5683	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			332.45500	248.760	15.12	0.5367	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			139.75500	187.760	15.12	0.4633	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,533.74190	3,401.950	30.28	0.9970	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			1.04190	0.950	30.28	0.0030	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	30/08/2017	Foreign Exchange Option	13.05	Put			103.22710	66.966	14.35	0.2187	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			362.92710	458.366	14.35	0.7813	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			81.75300	51.923	14.29	0.1773	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			423.85300	525.623	14.29	0.8227	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			35.35230	27.737	14.91	0.0833	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			667.40760	571.615	16.61	0.6863	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			121.20760	156.015	16.61	0.3137	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			334.52380	415.694	14.96	0.6394	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			14.81220	11.800	15.55	0.0387	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			207.46910	161.787	14.90	0.3338	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			361.26910	446.187	14.90	0.6662	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			475.88980	394.272	15.84	0.5749	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			179.68980	228.672	15.84	0.4251	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			98.46950	73.231	14.50	0.1877	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			68.75790	90.064	17.64	0.1975	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,109.06670	1,236.554	15.53	0.9603	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			15.26670	12.154	15.53	0.0397	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			595.90380	504.801	16.33	0.6489	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			139.70380	179.201	16.33	0.3511	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,118.61220	1,246.200	15.55	0.9613	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			401.17380	491.225	14.80	0.7030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			794.35660	916.174	14.80	0.9061	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			40.55660	31.774	14.80	0.0939	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			749.72820	649.262	16.92	0.7240	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			103.52820	133.662	16.92	0.2760	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			964.95790	855.664	17.64	0.8025	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			113.79610	146.666	16.73	0.2982	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,148.69440	3,018.373	23.11	0.9922	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			2.49440	2.773	23.11	0.0078	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			341.29680	273.457	15.22	0.4704	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			245.09680	307.857	15.22	0.5296	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			177.37380	136.825	14.80	0.2970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			461.60550	381.274	15.78	0.5650	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			166.12950	211.991	15.99	0.4009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			512.32950	427.591	15.99	0.5991	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,166.51960	1,294.569	15.66	0.9662	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			12.71960	10.169	15.66	0.0338	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			699.99610	602.266	16.73	0.7018	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			42.23850	55.756	18.46	0.1297	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,036.53710	924.833	17.86	0.8232	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			60.33710	79.233	17.86	0.1768	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			255.42990	202.215	15.03	0.3879	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			309.22990	386.615	15.03	0.6121	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			185.40550	235.674	15.78	0.4350	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			45.78430	60.378	18.32	0.1392	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,665.11310	1,541.681	19.45	0.9342	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	15.00	Call			18.91310	26.081	19.45	0.0658	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			588.12490	497.571	16.30	0.6446	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			141.92490	181.971	16.30	0.3554	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,238.43850	1,121.356	18.46	0.8703	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			181.49660	140.225	14.82	0.3022	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			627.05580	738.033	14.37	0.8523	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			73.25580	53.633	14.37	0.1477	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,398.21460	1,278.197	18.92	0.8982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			32.01460	42.597	18.92	0.1018	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,191.98430	1,075.978	18.32	0.8608	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			226.94280	286.084	15.38	0.5024	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,649.01550	2,519.662	20.99	0.9880	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			2.81550	4.062	20.99	0.0120	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			884.54680	1,008.567	15.02	0.9263	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			30.74680	24.167	15.02	0.0737	725,004.00	30,000	61,225
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			395.29660	484.625	14.82	0.6978	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			2.36100	2.536	25.80	0.0065	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			48.05950	63.338	18.24	0.1452	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,164.25950	1,048.938	18.24	0.8548	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,360.58270	1,490.419	16.31	0.9795	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			6.78270	6.019	16.31	0.0205	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			373.14280	301.684	15.38	0.4976	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			129.07220	97.538	14.63	0.2326	2,584,751.70	26,500	43,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,646.90850	4,516.593	28.49	0.9975	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.70850	0.993	28.49	0.0025	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			920.81910	813.169	17.50	0.7885	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			74.61910	97.569	17.50	0.2115	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,648.56100	3,518.136	25.80	0.9935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			2.35710	2.527	25.97	0.0065	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			72.21600	94.495	17.56	0.2058	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			938.41600	830.095	17.56	0.7942	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,369.96350	1,250.259	18.84	0.8938	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			33.76350	44.659	18.84	0.1062	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			482.87220	581.938	14.63	0.7674	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	28.49	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,048.74020	2,918.446	22.57	0.9919	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			2.54020	2.846	22.57	0.0081	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			264.55290	332.704	15.16	0.5571	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			310.75290	248.304	15.16	0.4429	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,678.55710	3,548.127	25.97	0.9935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			549.76270	462.045	16.15	0.6223	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			666.34590	781.598	14.48	0.8676	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			62.54590	47.198	14.48	0.1324	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,448.59780	3,318.209	24.73	0.9931	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			2.39780	2.609	24.73	0.0069	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,646.20000	986,515.600	28.49	1.0000	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	18/09/2017	Foreign Exchange Option	17.37	Put		4,018.45480	3,888.059	27.80	0.9941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		151.16260	193.465	16.18	0.3731	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		557.36260	469.065	16.18	0.6269	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		61.32890	80.512	17.83	0.1792	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,027.52890	916.112	17.83	0.8208	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		153.56270	196.445	16.15	0.3777	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		2.21500	2.457	27.85	0.0059	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,028.41500	3,898.057	27.85	0.9941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		2.17570	2.456	27.90	0.0059	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,038.37570	3,908.056	27.90	0.9941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		2.25480	2.459	27.80	0.0059	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		34.38520	26.987	14.93	0.0813	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		509.96150	611.624	14.58	0.7859	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		116.16150	87.224	14.58	0.2141	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		185.67990	143.679	14.83	0.3074	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,417.04290	1,296.877	18.98	0.9011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		30.84290	41.277	18.98	0.0989	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call		0.00000	21.693	19.60	0.0558	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put		0.00000	1,637.293	19.60	0.9442	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		848.18520	971.387	14.93	0.9187	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		230.72380	181.295	14.96	0.3606	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		360.25180	290.228	15.32	0.4868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		234.05180	294.628	15.32	0.5132	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		322.81130	258.198	15.18	0.4539	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		256.61130	322.598	15.18	0.5461	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		389.47990	478.079	14.83	0.6926	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		552.26950	657.631	14.50	0.8123	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		839.15230	962.137	14.91	0.9167	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		388.71990	321.782	15.49	0.4859	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		263.01990	326.082	15.49	0.5141	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,759.03070	3,629.274	25.11	0.9916	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		3.33070	3.574	25.11	0.0084	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		218.54220	177.255	15.06	0.3284	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		415.04220	503.755	15.06	0.6716	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		157.04770	125.512	14.86	0.2556	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		515.84770	614.312	14.86	0.7444	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,463.32260	1,351.968	18.67	0.8309	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		83.12260	103.468	18.67	0.1691	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,016.54090	3,885.515	22.44	0.9883	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		4.64090	5.715	22.44	0.0117	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		856.99020	766.181	17.01	0.6648	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		195.09020	236.382	17.01	0.3352	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		683.08940	788.038	14.79	0.7653	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		164.98940	137.838	14.79	0.2347	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		433.28350	372.602	15.61	0.4576	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		371.38350	442.802	15.61	0.5424	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			776.91590	693.123	16.64	0.6040	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			270.91590	319.923	16.64	0.3960	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			472.74700	414.462	15.68	0.4368	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			479.04700	552.562	15.68	0.5632	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,239.30560	4,114.280	22.06	0.9794	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			5.60560	12.380	22.06	0.0206	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			0.00000	433.099	15.75	0.4456	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			0.00000	545.399	15.75	0.5544	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			509.25380	450.110	15.79	0.4371	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			522.15380	593.810	15.79	0.5629	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			30.95430	39.435	22.61	0.0521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,781.65430	3,659.435	22.61	0.9479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			30.74530	39.208	22.63	0.0518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,791.44530	3,669.208	22.63	0.9482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			31.16500	39.663	22.60	0.0524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,771.86500	3,649.663	22.60	0.9476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			679.28080	607.282	16.24	0.5152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			428.58080	487.282	16.24	0.4848	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			317.53700	276.433	15.17	0.3186	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			716.83700	806.433	15.17	0.6814	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			745.04220	836.938	15.09	0.6966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			295.74220	256.938	15.09	0.3034	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			363.74370	317.970	15.32	0.3493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			663.04370	747.971	15.32	0.6507	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			700.33520	788.539	15.22	0.6722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			331.03520	288.538	15.22	0.3278	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			684.14640	770.947	15.26	0.6630	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			344.84640	300.947	15.26	0.3370	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,065.47620	1,953.145	19.52	0.8375	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			114.77620	133.145	19.52	0.1625	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,237.32090	1,356.281	14.38	0.8769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			88.02090	76.281	14.38	0.1231	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			588.73760	666.584	15.55	0.6044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			439.43760	386.584	15.55	0.3956	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			393.03500	447.419	16.46	0.4543	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			753.73500	677.419	16.46	0.5457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,041.82730	1,153.504	14.60	0.8212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			142.52730	123.505	14.60	0.1788	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,716.26700	1,609.787	18.89	0.7885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			155.56700	179.787	18.89	0.2115	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			463.70710	526.502	16.04	0.5137	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			614.40710	546.502	16.04	0.4863	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,397.37180	1,524.528	14.50	0.9073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			58.07180	54.528	14.50	0.0927	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,829.13220	1,958.626	15.59	0.9495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			29.83220	28.626	15.59	0.0505	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			494.01830	436.448	15.71	0.4263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			543.31830	616.448	15.71	0.5737	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,156.93180	1,273.219	14.46	0.8560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			107.63180	93.219	14.46	0.1440	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			733.65660	824.633	15.12	0.6906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			304.35660	264.633	15.12	0.3094	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,725.04400	1,618.392	18.90	0.7899	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			154.34400	178.392	18.90	0.2101	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,756.94110	2,637.193	20.73	0.9010	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			66.24110	77.193	20.73	0.0990	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,620.43480	1,515.914	18.71	0.7723	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			169.73480	195.914	18.71	0.2277	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			804.09930	900.500	14.94	0.7267	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			254.79930	220.500	14.94	0.2733	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,592.01070	1,720.711	15.00	0.9295	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			42.71070	40.711	15.00	0.0705	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			673.52470	759.393	15.29	0.6568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			354.22470	309.393	15.29	0.3432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,654.53170	3,532.545	22.38	0.9439	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			33.83170	42.545	22.38	0.0561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			318.15060	362.845	17.01	0.3850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			948.85060	862.845	17.01	0.6150	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,683.84090	3,561.800	22.43	0.9449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			33.14090	41.800	22.43	0.0551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			325.67410	371.378	16.95	0.3923	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			926.37410	841.378	16.95	0.6077	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,526.41420	4,402.700	23.43	0.9688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			15.71420	22.700	23.43	0.0312	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			341.28820	389.066	16.83	0.4071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			881.98820	799.066	16.83	0.5929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,615.47960	3,493.565	22.31	0.9426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			34.77960	43.565	22.31	0.0574	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			242.72150	277.516	17.73	0.3083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,223.42150	1,127.516	17.73	0.6917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,313.95630	3,192.619	21.75	0.9311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			43.25630	52.619	21.75	0.0689	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			248.35820	283.886	17.67	0.3143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,199.05820	1,103.886	17.67	0.6857	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			612.66980	692.880	15.48	0.6198	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			413.36980	362.880	15.48	0.3802	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			366.21020	417.220	16.65	0.4302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			816.91020	737.220	16.65	0.5698	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,722.94550	3,600.833	22.51	0.9461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			32.24550	40.833	22.51	0.0539	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			78.81680	91.744	20.34	0.1161	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,529.51680	2,411.744	20.34	0.8839	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	13.38	Call		598.21280	677.004	15.52	0.6105	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		428.91280	377.004	15.52	0.3895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,053.30690	2,932.493	21.26	0.9188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		52.60690	62.493	21.26	0.0812	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,481.70830	4,358.308	23.52	0.9647	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		19.60830	26.608	23.52	0.0353	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		498.83830	441.515	15.74	0.4245	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		556.73830	629.815	15.74	0.5755	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		584.07010	519.980	15.92	0.4629	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		512.77010	578.780	15.92	0.5371	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		468.01520	414.447	15.57	0.3987	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		619.61520	695.747	15.57	0.6013	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,513.29720	1,412.838	18.27	0.7288	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		229.99720	258.838	18.27	0.2712	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		756.25070	841.744	15.20	0.6699	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		359.55070	315.744	15.20	0.3301	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,412.72190	1,314.728	18.03	0.7091	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		249.42190	280.728	18.03	0.2909	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		425.37110	378.731	15.38	0.3534	12,498,113.10	33,000	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		769.37110	850.731	15.38	0.6466	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		784.75110	867.362	15.34	0.6546	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		410.75110	365.362	15.34	0.3454	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,057.23550	1,951.743	19.19	0.7919	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		183.33550	205.843	19.19	0.2081	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		355.92540	315.509	15.16	0.3132	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		852.02540	939.609	15.16	0.6868	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		985.16810	905.842	16.88	0.5681	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		456.86810	504.642	16.88	0.4319	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		972.02280	893.566	16.85	0.5622	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		467.92280	516.466	16.85	0.4378	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		436.91360	393.223	15.37	0.3314	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		638.86750	696.758	16.39	0.5166	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		805.06750	738.558	16.39	0.4834	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		548.16650	598.339	16.84	0.4599	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		984.36650	910.139	16.84	0.5401	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,828.21420	1,944.505	14.69	0.9039	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		232.48990	255.336	19.32	0.2246	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,459.35640	2,355.215	19.66	0.8003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		203.15640	223.415	19.66	0.1997	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,022.92950	1,924.322	18.99	0.7474	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		266.72950	292.522	18.99	0.2526	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		930.71360	1,011.423	15.37	0.6686	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		500.73530	452.425	15.57	0.3621	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,029.95400	1,119.044	15.15	0.7106	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		356.15400	320.844	15.15	0.2894	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,415.19420	1,521.977	14.65	0.8302	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	12.50	Put			171.39420	153.777	14.65	0.1698	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,238.68990	2,137.136	19.32	0.7754	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			272.71640	299.018	18.93	0.2574	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,533.88980	1,442.734	18.06	0.6686	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			367.68980	400.934	18.06	0.3314	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,697.43750	1,602.785	18.41	0.6973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			331.23750	360.985	18.41	0.3027	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			864.53530	940.625	15.57	0.6379	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			460.92620	415.458	15.45	0.3432	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			904.72620	983.658	15.45	0.6568	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,072.23520	1,164.178	15.08	0.7264	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			328.43520	295.978	15.08	0.2736	0.00	0	73,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,988.91640	1,890.818	18.93	0.7426	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			186.61970	205.399	19.87	0.1853	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			106.99540	117.535	22.20	0.1079	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,863.19540	3,749.335	22.20	0.8921	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			84.41420	76.304	14.69	0.0961	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			106.63100	117.142	22.22	0.1075	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,872.83100	3,758.942	22.22	0.8925	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			107.36180	117.929	22.18	0.1083	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,853.56180	3,739.729	22.18	0.8917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,602.81970	2,497.199	19.87	0.8147	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,601.52280	1,514.843	18.09	0.6542	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			423.82280	458.543	18.09	0.3458	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,271.95110	2,176.131	19.24	0.7531	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			284.25110	309.831	19.24	0.2469	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,151.63170	1,079.016	17.14	0.5491	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			607.43170	655.216	17.14	0.4509	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,082.76060	1,012.777	16.98	0.5294	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			646.86060	697.077	16.98	0.4706	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,289.35100	1,375.846	15.32	0.7218	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			404.95100	373.346	15.32	0.2782	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,739.94640	2,645.353	19.74	0.7699	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			294.34640	317.853	19.74	0.2301	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,320.07670	1,407.954	15.28	0.7312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			385.67670	355.454	15.28	0.2688	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,682.91970	1,600.991	18.11	0.6346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			507.31970	543.491	18.11	0.3654	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			980.44300	1,047.503	15.99	0.6080	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			686.04300	635.003	15.99	0.3920	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,706.50360	1,624.121	18.15	0.6385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			500.90360	536.621	18.15	0.3615	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,657.06810	1,755.708	14.81	0.8198	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			222.66810	203.208	14.81	0.1802	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,951.90200	3,071.907	14.01	0.9735	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			17.50200	19.407	14.01	0.0265	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,994.71470	1,908.780	18.67	0.6824	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			429.11470	461.280	18.67	0.3176	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			953.90620	1,019.380	16.08	0.5964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			719.50620	666.880	16.08	0.4036	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,345.05480	1,434.029	15.25	0.7386	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			370.65480	341.529	15.25	0.2614	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			189.21630	203.838	21.73	0.1504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,954.81630	3,851.338	21.73	0.8496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			188.68990	203.273	21.74	0.1500	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,964.28990	3,860.773	21.74	0.8500	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			189.74820	204.403	21.71	0.1509	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,945.34820	3,841.903	21.71	0.8491	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			889.83250	830.581	16.48	0.4506	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			873.13250	931.181	16.48	0.5494	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,320.67650	1,251.801	17.35	0.5365	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			750.47650	797.301	17.35	0.4635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,142.84610	3,264.854	13.54	0.9693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			22.24610	25.654	13.54	0.0307	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,706.78030	1,630.103	18.11	0.5885	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			687.38030	729.303	18.11	0.4115	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,501.68790	2,414.521	19.35	0.6944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			482.28790	513.721	19.35	0.3056	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,648.87770	1,741.277	15.35	0.7619	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			378.27770	352.077	15.35	0.2381	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			758.28090	804.564	17.76	0.4458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,507.68090	1,435.364	17.76	0.5542	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			763.87590	810.543	17.73	0.4485	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,493.27590	1,421.343	17.73	0.5515	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,579.11410	1,669.073	15.45	0.7444	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			418.51410	389.873	15.45	0.2556	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			761.07520	807.547	17.75	0.4472	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,500.47520	1,428.347	17.75	0.5528	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,511.65400	1,441.089	17.83	0.5275	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			887.45400	940.189	17.83	0.4725	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			893.10060	945.779	18.11	0.4597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,664.60060	1,591.379	18.11	0.5403	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			890.29390	942.781	18.12	0.4585	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,671.79390	1,598.381	18.12	0.5415	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			887.49170	939.795	18.13	0.4574	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,678.99170	1,605.395	18.13	0.5426	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,690.22690	1,618.156	18.16	0.5207	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,012.02690	1,070.856	18.16	0.4793	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,018.29530	1,076.808	18.38	0.4684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,839.79530	1,764.608	18.38	0.5316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,015.48250	1,073.828	18.39	0.4673	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,846.98250	1,771.628	18.39	0.5327	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,012.67950	1,070.858	18.40	0.4663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,854.17950	1,778.658	18.40	0.5337	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,524.37590	1,604.635	17.28	0.5979	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,217.97590	1,157.235	17.28	0.4021	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,520.49900	1,600.578	17.30	0.5968	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,224.09900	1,163.178	17.30	0.4032	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,516.63500	1,596.543	17.31	0.5956	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,230.23500	1,169.143	17.31	0.4044	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,063.01540	2,140.443	18.05	0.6032	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,706.01540	1,627.143	18.05	0.3968	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,070.85580	2,148.507	18.04	0.6048	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,693.85580	1,615.207	18.04	0.3952	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,066.93090	2,144.465	18.04	0.6040	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,699.93090	1,621.165	18.04	0.3960	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,817.03470	1,735.857	18.19	0.4026	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,096.93470	2,173.757	18.19	0.5974	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,237.41170	2,317.019	18.33	0.6095	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,809.81170	1,729.619	18.33	0.3905	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,233.44210	2,312.918	18.34	0.6087	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,815.84210	1,735.518	18.34	0.3913	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,229.47030	2,308.826	18.34	0.6079	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,821.87030	1,741.426	18.34	0.3921	0.00	0	0
<b>Total \$ / R Option</b>												<b>15,807,868.80</b>	<b>89,500</b>	<b>2,578,812</b>
<b>Total \$ / R</b>												<b>978,835,908.80</b>	<b>160,850</b>	<b>3,997,813</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.48440		13.35380			0.0000	5,204,978.40	386	425
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.68000		13.54930			0.0000	0.00	0	131
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.86820		13.74380			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.05250		13.93440			0.0000	0.00	0	182
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.80740		14.66640			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>5,204,978.40</b>	<b>386</b>	<b>742</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			1,422.46850	1,977.688	19.68	0.0513	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			181,042.46850	168,537.688	19.68	0.9487	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			1,395.64030	1,941.444	19.70	0.0505	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			182,015.64030	169,501.444	19.70	0.9495	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			1,449.80480	2,014.645	19.67	0.0522	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			180,069.80480	167,574.645	19.67	0.9478	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			44,579.96120	50,652.910	16.14	0.4991	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			64,649.96120	57,652.910	16.14	0.5009	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			44,230.18180	50,262.125	16.16	0.4963	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			65,300.18180	58,262.125	16.16	0.5037	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			44,932.50850	51,046.280	16.12	0.5020	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			64,002.50850	57,046.280	16.12	0.4980	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			71,199.60100	77,616.786	16.10	0.5589	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	19/03/2018	Foreign Exchange Option	13.72	Put			68,819.60100	62,796.786	16.10	0.4411	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			70,793.60520	77,176.725	16.11	0.5566	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			69,413.60520	63,356.725	16.11	0.4434	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			71,607.92980	78,059.249	16.08	0.5611	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			68,227.92980	62,239.249	16.08	0.4389	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			85,897.28120	91,848.805	16.42	0.5532	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			85,457.28120	79,598.805	16.42	0.4468	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			85,508.07530	91,434.532	16.43	0.5514	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			86,068.07530	80,184.532	16.43	0.4486	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			86,288.39520	92,265.557	16.40	0.5551	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			84,848.39520	79,015.557	16.40	0.4449	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			152,223.64900	160,362.994	17.34	0.5968	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			122,583.64900	116,622.994	17.34	0.4032	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			151,824.82610	159,947.938	17.35	0.5956	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			123,184.82610	117,207.938	17.35	0.4044	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			152,622.96550	160,779.351	17.33	0.5979	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			121,982.96550	116,039.351	17.33	0.4021	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>5,204,978.40</b>	<b>386</b>	<b>742</b>
£ / R	On	18/09/2017	Foreign Exchange Future			17.74140	17.68070			0.0000	35,536,024.20	2,003	191,328	
£ / R	On	18/12/2017	Foreign Exchange Future			18.05190	17.99140			0.0000	1,083,114.00	60	10,027	
£ / R	On	19/03/2018	Foreign Exchange Future			18.35510	18.30210			0.0000	0.00	0	420	
£ / R	On	18/06/2018	Foreign Exchange Future			18.65370	18.60840			0.0000	0.00	0	3,033	
£ / R	On	17/09/2018	Foreign Exchange Future			18.95870	18.91130			0.0000	0.00	0	1,654	
£ / R	On	14/06/2019	Foreign Exchange Future			19.89700	19.81540			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>36,619,138.20</b>	<b>2,063</b>	<b>206,462</b>
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put		73.58780	67.298	15.67	0.1323	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call		1,054.28780	1,108.698	15.67	0.8677	0.00	0	700	
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put		467.48080	435.180	16.10	0.5116	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call		348.18080	376.580	16.10	0.4884	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put		970.31730	923.712	17.36	0.7417	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put		588.85230	552.061	16.44	0.5828	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call		151.01730	165.112	17.36	0.2583	0.00	0	300	
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		276.29080	299.976	16.46	0.4136	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		595.59080	558.576	16.46	0.5864	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call		273.06280	296.523	16.48	0.4100	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put		602.36280	565.123	16.48	0.5900	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call		279.55230	303.461	16.44	0.4172	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		3.86640	4.991	21.33	0.0068	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		7,152.46640	7,093.091	21.33	0.9932	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		3.82910	4.945	21.33	0.0067	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		7,162.42910	7,103.045	21.33	0.9933	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		3.79200	4.899	21.33	0.0066	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	25.16	Put			7,172.39200	7,112.999	21.33	0.9934	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,556.34390	1,598.530	16.46	0.7108	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			474.24390	463.430	16.46	0.2892	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,549.81370	1,591.885	16.46	0.7093	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			477.71370	466.785	16.46	0.2907	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,562.88580	1,605.187	16.46	0.7124	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			470.78580	460.087	16.46	0.2876	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,525.98280	1,554.311	16.71	0.6339	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			817.58280	800.611	16.71	0.3661	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,520.70990	1,548.949	16.72	0.6325	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			822.30990	805.249	16.72	0.3675	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,531.27070	1,559.688	16.71	0.6352	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			812.87070	795.988	16.71	0.3648	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,674.71120	1,703.771	16.80	0.6191	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,013.41120	995.071	16.80	0.3809	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,669.71370	1,698.693	16.80	0.6179	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,018.41370	999.993	16.80	0.3821	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,679.72940	1,708.862	16.79	0.6203	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,008.42940	990.162	16.79	0.3797	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,380.41550	2,443.359	16.60	0.6568	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,195.01550	1,176.359	16.60	0.3432	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,375.09070	2,438.080	16.60	0.6559	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,199.69070	1,181.081	16.60	0.3441	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,385.75030	2,448.638	16.59	0.6577	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,190.35030	1,171.638	16.59	0.3423	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>36,619,138.20</b>	<b>2,063</b>	<b>207,462</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12275		0.12116			0.0000	0.00	0	5,939
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12509		0.12347			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12744		0.12586			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13870		0.13687			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,054</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.13640	0.069	21.49	0.0003	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,884.43640	3,724.769	21.49	0.9997	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00700	0.002	21.49	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,884.30700	4,724.702	21.49	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.92890	1.384	21.49	0.0048	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,886.22890	2,726.084	21.49	0.9952	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,398.29230	1,534.096	13.54	0.9442	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			50.89230	25.397	13.54	0.0558	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			704.00220	787.113	16.42	0.6783	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			356.60220	278.413	16.42	0.3217	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			326.28030	364.862	18.54	0.3888	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	0.13	Put			978.88030	856.162	18.54	0.6112	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,014.05190	1,095.508	16.88	0.6975	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			428.35190	351.908	16.88	0.3025	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			591.63270	638.986	18.75	0.4760	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,005.93270	895.386	18.75	0.5240	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,687.15380	1,814.546	14.92	0.9043	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			101.45380	70.946	14.92	0.0957	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,696.19300	1,767.876	17.63	0.6515	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,009.19300	898.176	17.63	0.3485	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,330.59000	1,394.349	19.28	0.5383	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,643.59000	1,524.649	19.28	0.4617	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,154.18780	2,264.195	15.42	0.7862	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			467.18780	394.495	15.42	0.2138	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,054</b>
€ / R	On	29/08/2017	Foreign Exchange Future			15.98720		15.79110			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			16.05840		15.86360			0.0000	219,839,496.00	13,690	109,757
€ / R	On	27/09/2017	Foreign Exchange Future			16.09000		15.89590			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			16.19440		15.99720			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			16.30260		16.10550			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.37150		16.17580			0.0000	1,195,119.50	73	31,837
€ / R	On	27/12/2017	Foreign Exchange Future			16.40310		16.20800			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			16.68290		16.49290			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.99370		16.80940			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			18.36050		18.14230			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>221,034,615.50</b>	<b>13,763</b>	<b>155,902</b>
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			39.43150	16.915	12.76	0.0694	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			620.53150	794.115	12.76	0.9306	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			0.00000	41.487	14.13	0.1054	663,788.80	16,000	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,609.40740	3,415.099	22.35	0.9915	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			3.00430	3.493	22.39	0.0084	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,619.40430	3,425.093	22.39	0.9916	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			3.01060	3.504	22.30	0.0085	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,599.41060	3,405.105	22.30	0.9915	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			0.00000	999.887	14.13	0.8946	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			3.00740	3.499	22.35	0.0085	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			118.81360	81.761	13.90	0.1715	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			704.71360	861.761	13.90	0.8285	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			196.93430	149.636	14.15	0.2261	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			774.13430	924.036	14.15	0.7739	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			262.86000	209.276	14.22	0.2549	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			858.36000	1,001.876	14.22	0.7451	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,048.46430	1,886.812	17.87	0.8015	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			37.29780	33.304	15.10	0.0507	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			815.68170	705.444	15.50	0.5215	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			461.48170	546.944	15.50	0.4785	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			155.39900	189.676	17.86	0.1997	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,039.59900	1,878.176	17.86	0.8003	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			154.26430	188.312	17.87	0.1985	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			32.44940	29.120	15.43	0.0443	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			724.06220	620.985	15.28	0.4861	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			509.86220	602.485	15.28	0.5139	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			156.54250	191.053	17.84	0.2010	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,030.74250	1,869.553	17.84	0.7990	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,083.09780	2,274.804	15.10	0.9493	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			10.81550	16.567	21.07	0.0220	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,245.01550	5,055.067	21.07	0.9780	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,208.24940	2,400.620	15.43	0.9557	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			327.11270	268.816	14.31	0.2791	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			915.11270	1,051.916	14.31	0.7209	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,794.44820	1,966.390	14.37	0.8590	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			161.54820	143.490	14.37	0.1410	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,786.50290	1,957.887	14.36	0.8578	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			163.60290	144.987	14.36	0.1422	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,802.40880	1,974.908	14.37	0.8602	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			159.50880	142.008	14.37	0.1398	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,646.74990	1,807.051	14.25	0.8343	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			203.84990	174.151	14.25	0.1657	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,609.04950	1,767.837	14.27	0.8265	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			216.14950	184.937	14.27	0.1735	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			374.86230	337.511	14.75	0.2308	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,677.49850	1,824.166	14.76	0.7677	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			378.09850	340.466	14.76	0.2323	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,691.04400	1,838.273	14.75	0.7706	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			371.64400	334.573	14.75	0.2294	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,684.26230	1,831.211	14.75	0.7692	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,207.24710	2,354.843	15.60	0.6929	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			934.94710	864.343	15.60	0.3071	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,202.05070	2,349.391	15.61	0.6919	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			939.75070	868.891	15.61	0.3081	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,212.44730	2,360.308	15.59	0.6939	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			930.14730	859.808	15.59	0.3061	0.00	0	0
<b>Total € / R Option</b>												<b>663,788.80</b>	<b>16,000</b>	<b>77,158</b>
<b>Total € / R</b>												<b>221,698,404.30</b>	<b>29,763</b>	<b>233,060</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.71700		10.63820			0.0000	10,717.00	1	25,456
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.85990		10.78160			0.0000	0.00	0	6,890
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.99790		10.92490			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
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.13330		11.06500			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.67970		11.59190			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>10,717.00</b>	<b>1</b>	<b>33,846</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			5.61260	7.218	18.37	0.0276	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,537.41260	1,460.218	18.37	0.9724	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			5.49550	7.068	18.40	0.0270	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,547.29550	1,470.068	18.40	0.9730	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			5.38080	6.921	18.44	0.0265	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,557.18080	1,479.921	18.44	0.9735	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			105.03580	119.955	16.62	0.2030	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,203.43580	1,140.055	16.62	0.7970	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			107.46550	122.687	16.57	0.2070	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,185.86550	1,122.787	16.57	0.7930	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			106.24320	121.314	16.60	0.2050	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,194.64320	1,131.414	16.60	0.7950	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,062.85580	1,129.414	13.93	0.8234	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			127.95580	121.514	13.93	0.1766	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,055.03210	1,121.432	13.92	0.8211	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			130.13210	123.532	13.92	0.1789	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,047.23570	1,113.472	13.92	0.8187	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			132.33570	125.572	13.92	0.1813	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			303.52600	288.560	13.50	0.3017	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			871.37900	925.126	13.51	0.7035	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			296.37900	281.826	13.51	0.2965	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			864.94010	918.480	13.50	0.7009	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			299.94010	285.180	13.50	0.2991	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			858.52600	911.860	13.50	0.6983	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			577.75130	553.868	13.66	0.3427	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,160.10940	1,225.108	13.66	0.6609	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			568.20940	545.408	13.66	0.3391	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,154.86680	1,219.326	13.66	0.6591	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			572.96680	549.626	13.66	0.3409	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,149.65130	1,213.568	13.66	0.6573	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>10,717.00</b>	<b>1</b>	<b>33,846</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.74110		10.62600			0.0000	0.00	0	620
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.90670		10.79080			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.06350		10.95260			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,870</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			40.38920	57.627	15.25	0.1858	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			704.38920	606.527	15.25	0.8142	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	18/09/2017	Foreign Exchange Option	11.30	Call			39.32120	56.268	15.28	0.1820	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			713.32120	615.168	15.28	0.8180	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			41.48450	59.019	15.22	0.1896	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			695.48450	597.919	15.22	0.8104	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			488.85230	567.998	13.55	0.6749	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			238.05230	201.298	13.55	0.3251	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			483.26300	561.869	13.56	0.6707	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			242.46300	205.169	13.56	0.3293	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			494.48650	574.175	13.53	0.6792	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			233.68650	197.475	13.53	0.3208	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,014.00630	1,110.310	13.50	0.8252	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			131.40630	116.810	13.50	0.1748	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,006.34150	1,102.376	13.50	0.8227	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			133.74150	118.876	13.50	0.1773	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,021.70050	1,118.273	13.50	0.8276	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			129.10050	114.773	13.50	0.1724	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,870</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.96390		13.84150			0.0000	0.00	0	2,508
CHF / R	On	18/12/2017	Foreign Exchange Future			14.25080		14.12820			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.53820		14.42060			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.86570		15.70220			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,658</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			16.24960	18.159	16.66	0.0532	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,564.74960	1,444.259	16.66	0.9468	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			16.05290	17.933	16.71	0.0525	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,574.55290	1,454.034	16.71	0.9475	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			16.45020	18.389	16.62	0.0539	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,554.95020	1,434.489	16.62	0.9461	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			562.68390	635.857	14.99	0.5855	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			464.48390	415.057	14.99	0.4145	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			558.04140	630.819	15.01	0.5824	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			469.84140	420.019	15.01	0.4176	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			567.35850	640.928	14.98	0.5885	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			459.15850	410.128	14.98	0.4115	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			818.58100	891.091	15.03	0.6130	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			547.98100	502.891	15.03	0.3870	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			813.80210	886.015	15.05	0.6107	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			553.20210	507.815	15.05	0.3893	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			823.38520	896.192	15.02	0.6154	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			542.78520	497.992	15.02	0.3846	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			846.21860	790.274	15.33	0.3241	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,818.69370	1,926.684	15.32	0.6783	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
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			836.49370	780.984	15.32	0.3217	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,813.54500	1,921.318	15.33	0.6771	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			841.34500	785.618	15.33	0.3229	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,808.41860	1,915.974	15.33	0.6759	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>3,658</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99990		1.98080			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.01780		1.99970			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.03410		2.01740			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02990		2.01780			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			45.03480	63.044	17.23	0.1096	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,837.03480	1,664.044	17.23	0.8904	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			59.10230	81.318	16.96	0.1368	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,651.10230	1,482.318	16.96	0.8632	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			51.61030	71.619	17.09	0.1225	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,743.61030	1,572.619	17.09	0.8775	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,045.60770	1,175.445	14.91	0.6830	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			448.60770	397.445	14.91	0.3170	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			988.68600	1,113.788	14.96	0.6623	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			491.68600	435.788	14.96	0.3377	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			934.09120	1,054.354	15.01	0.6414	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			537.09120	476.354	15.01	0.3586	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			598.54550	546.153	15.06	0.3237	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,490.24730	1,616.273	15.05	0.7071	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			516.24730	475.273	15.05	0.2929	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,430.49510	1,550.902	15.06	0.6918	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			556.49510	509.902	15.06	0.3082	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,372.54550	1,487.153	15.06	0.6763	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,964.47410	2,046.130	16.39	0.5883	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,586.47410	1,547.130	16.39	0.4117	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,919.49840	2,001.046	16.43	0.5795	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,641.49840	1,602.046	16.43	0.4205	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,010.39750	2,092.159	16.35	0.5971	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,532.39750	1,493.159	16.35	0.4029	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	18/09/2017	Foreign Exchange Future			2.15940		2.13410			0.0000	323,910.00	150	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.20220		2.17670			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.47570		2.44660			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R Future</b>												<b>323,910.00</b>	<b>150</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call		1,764.65020	2,014.784	15.96	0.9589	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put		23.65020	20.784	15.96	0.0411	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call		1,670.74660	1,919.035	15.85	0.9515	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put		29.74660	25.035	15.85	0.0485	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call		1,859.65170	2,111.200	16.07	0.9654	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put		18.65170	17.200	16.07	0.0346	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put		228.11770	193.249	15.37	0.1675	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call		1,952.23130	2,178.449	15.33	0.8582	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put		185.23130	156.449	15.33	0.1418	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call		1,872.86410	2,096.123	15.35	0.8456	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put		205.86410	174.123	15.35	0.1544	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call		1,795.11770	2,015.249	15.37	0.8325	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call		3,831.87640	4,066.798	16.91	0.7601	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put		965.87640	909.798	16.91	0.2399	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call		3,967.23830	4,206.595	16.92	0.7723	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put		901.23830	849.595	16.92	0.2277	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call		3,899.19500	4,136.354	16.91	0.7662	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put		933.19500	879.354	16.91	0.2338	0.00	0	0	
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>323,910.00</b>	<b>150</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.72650		1.71040		0.0000	0.00	0	0	
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.75520		1.73920		0.0000	0.00	0	0	
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.78190		1.76700		0.0000	0.00	0	0	
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.91100		1.89390		0.0000	0.00	0	0	
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call		17.79530	19.555	18.74	0.0428	0.00	0	0	
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put		2,313.79530	2,154.555	18.74	0.9572	0.00	0	0	
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call		15.66600	16.715	18.85	0.0371	0.00	0	0	
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put		2,411.66600	2,251.715	18.85	0.9629	0.00	0	0	
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call		13.80850	14.837	19.09	0.0331	0.00	0	0	
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put		2,509.80850	2,349.837	19.09	0.9669	0.00	0	0	
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call		547.14850	621.985	16.10	0.4857	0.00	0	0	
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put		855.14850	769.985	16.10	0.5143	0.00	0	0	
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call		513.67010	584.533	16.25	0.4637	0.00	0	0	
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put		921.67010	832.533	16.25	0.5363	0.00	0	0	
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call		582.76450	661.679	15.96	0.5084	0.00	0	0	
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put		790.76450	709.679	15.96	0.4916	0.00	0	0	
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put		689.92070	627.972	15.59	0.3815	0.00	0	0	
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call		1,012.22800	1,096.793	15.70	0.6002	0.00	0	0	
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put		742.22800	677.793	15.70	0.3998	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			966.47800	1,048.583	15.81	0.5820	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			796.47800	729.583	15.81	0.4180	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,059.92070	1,146.972	15.59	0.6185	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,360.51630	2,478.980	16.18	0.6855	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,021.51630	968.980	16.18	0.3145	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,309.93000	2,425.605	16.25	0.6760	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,070.93000	1,015.605	16.25	0.3240	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,412.28330	2,533.499	16.11	0.6951	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			973.28330	923.499	16.11	0.3049	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/09/2017	Foreign Exchange Future			0.12890		0.12750			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12840		0.12690			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12780		0.12620			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12720		0.12580			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12180		0.12180			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
NOK/R	On	18/09/2017	Foreign Exchange Future			1.70940		1.69530			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.73740		1.72330			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.76460		1.75120			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.90690		1.89090			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/08/2017	Foreign Exchange Future			9.96760		9.86560			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.01940		9.91930			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			10.14830		10.04850			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.27210		10.17700			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.87730		10.77600			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Call			88.64770	143.978	14.86	0.6049	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Put			123.04770	76.378	14.86	0.3951	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Call			84.66290	137.620	14.79	0.5908	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Put			129.06290	80.020	14.79	0.4092	0.00	0	10,000
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Call			92.77910	150.471	14.93	0.6188	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Put			117.17910	72.871	14.93	0.3812	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			711.28660	626.258	16.50	0.8203	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			42.74800	58.527	16.44	0.1875	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			693.44800	609.127	16.44	0.8125	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	18/09/2017	Foreign Exchange Option	10.58	Call			41.65380	57.075	16.47	0.1836	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			702.35380	617.675	16.47	0.8164	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			40.58660	55.658	16.50	0.1797	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			493.47780	564.536	14.95	0.6654	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			244.97780	216.236	14.95	0.3346	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			487.84530	558.466	14.96	0.6612	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			249.34530	220.166	14.96	0.3388	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			482.25870	552.440	14.97	0.6571	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			253.75870	224.140	14.97	0.3429	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			895.28870	977.381	14.57	0.7829	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			168.28870	155.281	14.57	0.2171	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			888.00510	969.854	14.56	0.7803	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			171.00510	157.755	14.56	0.2197	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			902.60570	984.936	14.57	0.7856	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			165.60570	152.835	14.57	0.2144	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,304.30930	1,388.882	14.57	0.7132	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			448.30930	431.582	14.57	0.2868	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,298.24720	1,382.629	14.58	0.7114	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			452.24720	435.329	14.58	0.2886	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,310.39200	1,395.160	14.57	0.7149	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			444.39200	427.860	14.57	0.2851	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31570		1.30210			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32920		1.31310			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34260		1.32750			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37290		1.35840			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			679.00000	543.000		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			779.00000	643.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			579.00000	443.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			131.00000	292.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			31.00000	192.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	92.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			69.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			275.00000	426.000		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			175.00000	326.000		1.0000	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
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			75.00000	226.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			384.00000	529.000		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			284.00000	429.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			484.00000	629.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.31570		1.32400			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31960		1.32780			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32350		1.33170			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.19090		1.18790			0.0000	0.00	0	1,951
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.19670		1.19390			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20300		1.20000			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>1,951</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>1,951</b>
RAIN	On	18/09/2017	Foreign Exchange Future			23,925.30000		23,670.11000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Future			9.92590		9.83740			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.98140		10.89790			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			298.37010	363.147	13.45	0.7376	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			100.97010	77.247	13.45	0.2624	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			291.96490	356.094	13.46	0.7303	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			104.56490	80.194	13.46	0.2697	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			304.85890	370.278	13.44	0.7448	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			97.45890	74.378	13.44	0.2552	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,343.92300	1,409.204	14.52	0.7161	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			446.02300	427.804	14.52	0.2839	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,337.87380	1,402.988	14.53	0.7144	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
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			449.97380	431.588	14.53	0.2856	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,349.99290	1,415.440	14.52	0.7179	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			442.09290	424.041	14.52	0.2821	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Future			3.76530		3.72900			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.68070		3.64910			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.48970		3.50290			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			191.33780	223.909	13.23	0.8993	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			12.33780	8.609	13.23	0.1007	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			182.77690	214.950	13.18	0.8890	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			13.77690	9.650	13.18	0.1110	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			200.28830	233.294	13.42	0.9064	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			11.28830	7.994	13.42	0.0936	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			231.03430	254.076	14.20	0.6750	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			101.93430	93.376	14.20	0.3250	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			225.00390	247.677	14.19	0.6659	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			105.90390	96.977	14.19	0.3341	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			237.16210	260.567	14.21	0.6840	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			98.06210	89.867	14.21	0.3160	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			278.28950	272.445	15.08	0.5243	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			295.38950	302.745	15.08	0.4757	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			274.04970	268.246	15.09	0.5189	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			301.14970	308.546	15.09	0.4811	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			269.86300	264.101	15.10	0.5134	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			306.96300	314.401	15.10	0.4866	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.45550		1.44610			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.43250		1.42380			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.40680		1.39940			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21350		1.20370			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 226 221 399.10	87,713	1,832,023
Total Options									16 471 657.60	105,500	2,666,970
Grand Total:									1,242,693,056.70	193,213	4,498,993