



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/09/2017 Foreign Exchange Future			12.84870		12.87780			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			12.86740		12.89890			0.0000	800,776,904.20	62,233	834,871
\$ / R On 22/09/2017 Foreign Exchange Future			12.87560		12.90720			0.0000	0.00	0	0
\$ / R On 26/09/2017 Foreign Exchange Future			12.88390		12.91550			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			12.88590		12.91760			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			12.88800		12.91970			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			12.89000		12.92180			0.0000	0.00	0	3,013
\$ / R On 06/10/2017 Foreign Exchange Future			12.90440		12.93630			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			12.91860		12.95060			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			12.93850		12.97040			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			12.94650		12.97830			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			12.97240		13.00410			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			12.98030		13.01200			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.00980		13.04180			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.01370		13.04570			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.04320		13.07540			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.04900		13.08130			0.0000	543,556,095.00	41,655	174,381
\$ / R On 22/12/2017 Foreign Exchange Future			13.05690		13.08920			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.06670		13.09910			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.07850		13.11090			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.09220		13.12470			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Future			13.13540		13.16810			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.13740		13.17010			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.16090		13.19370			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.16480		13.19770			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.22740		13.26040			0.0000	50,528,668.00	3,820	110,102
\$ / R	On	25/04/2018	Foreign Exchange Future			13.29930		13.33240			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.33040		13.36350			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.33820		13.37130			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.40390		13.43690			0.0000	0.00	0	103,550
\$ / R	On	02/07/2018	Foreign Exchange Future			13.43050		13.46360			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.46480		13.49790			0.0000	0.00	0	3,170
\$ / R	On	13/08/2018	Foreign Exchange Future			13.51060		13.54360			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.57800		13.61140			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.69320		13.72640			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.75580		13.78890			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.87900		13.91190			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.94570		13.97840			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.12350		14.15590			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			14.96020		14.99480			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.07000		15.10500			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.18450		15.22000			0.0000	0.00	0	184,000
Total \$ / R Future												1,394,861,667.20	107,708	1,509,077
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			0.49060	0.194	22.81	0.0041	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			428.29060	398.894	22.81	0.9959	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			734.73000	765.896	15.92	0.9761	0.00	0	143,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			2.77370	2.543	16.45	0.0184	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			803.87370	835.143	16.45	0.9816	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			903.02340	934.388	17.19	0.9871	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			1.92340	1.788	17.19	0.0129	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,651.25430	1,682.752	21.95	0.9989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			0.15430	0.152	21.95	0.0011	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,431.43650	1,462.920	20.78	0.9977	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			0.33650	0.320	20.78	0.0023	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,821.18790	1,852.689	22.86	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			0.08790	0.089	22.86	0.0006	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,601.28330	1,632.779	21.69	0.9987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			0.18330	0.179	21.69	0.0013	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			2,101.13750	2,132.640	24.36	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			0.03750	0.040	24.36	0.0003	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			414.96270	382.891	12.93	0.8939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			16.06270	15.491	12.93	0.1061	0.00	0	91,184
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			37.86590	31.082	12.95	0.1892	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			278.96590	303.682	12.95	0.8108	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			170.84310	144.446	11.57	0.6029	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			71.94310	77.046	11.57	0.3971	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			899.71560	868.019	15.20	0.9946	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			0.81560	0.619	15.20	0.0054	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			607.52540	638.092	14.95	0.9605	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			6.42540	5.492	14.95	0.0395	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			3,101.16810	3,132.717	36.35	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.06810	0.117	36.35	0.0005	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,301.64770	1,333.111	20.08	0.9964	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			0.54770	0.511	20.08	0.0036	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			4,101.28990	4,132.827	47.83	0.9992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			0.18990	0.227	47.83	0.0008	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			0.20350	0.198	21.53	0.0014	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,571.30350	1,602.798	21.53	0.9986	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,791.19690	1,822.698	22.70	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			0.09690	0.098	22.70	0.0007	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			71.85690	59.671	12.18	0.3251	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			172.95690	192.272	12.18	0.6749	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			5,101.11260	5,132.617	47.83	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.01260	0.017	47.83	0.0001	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			10.60390	8.874	14.40	0.0617	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			511.70390	541.473	14.40	0.9383	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			4,131.27570	4,162.811	47.83	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			0.17570	0.211	47.83	0.0007	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			0.50770	0.475	20.19	0.0033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,321.60770	1,353.075	20.19	0.9967	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,901.41610	3,932.972	47.83	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			0.31610	0.372	47.83	0.0012	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			987,101.10000	987,132.600	47.83	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	47.83	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,501.28470	3,532.883	42.91	0.9990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			0.18470	0.283	42.91	0.0010	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			0.34910	0.332	20.72	0.0023	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,421.44910	1,452.932	20.72	0.9977	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			2.30350	2.127	16.82	0.0154	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			853.40350	884.727	16.82	0.9846	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			0.07180	0.089	47.83	0.0003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,471.17180	4,502.689	47.83	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			206.01420	177.872	11.80	0.6698	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			57.11420	60.472	11.80	0.3302	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			2.22100	2.053	16.90	0.0149	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			863.32100	894.653	16.90	0.9851	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.06990	0.087	47.83	0.0003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,481.16990	4,512.687	47.83	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.06810	0.084	47.83	0.0003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,491.16810	4,522.684	47.83	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			0.02830	0.031	24.89	0.0002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			2,201.12830	2,232.631	24.89	0.9998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			13.60820	11.298	14.12	0.0770	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			464.70820	493.898	14.12	0.9230	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			378.79410	346.951	12.75	0.8701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			19.89410	19.551	12.75	0.1299	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			85.49090	71.410	11.95	0.3745	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			146.59090	164.010	11.95	0.6255	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			530.69430	560.658	14.51	0.9436	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			9.59430	8.058	14.51	0.0564	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			36.11430	29.636	13.01	0.1816	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			287.21430	312.236	13.01	0.8184	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,841.18250	1,872.684	22.97	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			0.08250	0.084	22.97	0.0006	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			1,002.46280	1,033.885	17.94	0.9908	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			1.36280	1.285	17.94	0.0092	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			22.29580	18.330	13.56	0.1192	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			373.39580	400.930	13.56	0.8808	0.00	0	25,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			588.20310	618.642	14.84	0.9568	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			7.10310	6.042	14.84	0.0432	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			754.45770	785.657	16.07	0.9779	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			3.35770	3.057	16.07	0.0221	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			110.99370	125.371	11.62	0.5436	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			109.89370	92.771	11.62	0.4564	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			369.87480	338.106	12.70	0.8635	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			20.97480	20.706	12.70	0.1365	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			912.95650	944.328	17.27	0.9875	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			1.85650	1.728	17.27	0.0125	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			652.84360	620.683	14.06	0.9739	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			3.94360	3.284	14.06	0.0261	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			329.52700	355.926	13.29	0.8525	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			28.42700	23.326	13.29	0.1475	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			1,102.08590	1,133.542	18.69	0.9933	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			0.98590	0.942	18.69	0.0067	3,769.60	4,000	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,351.55320	1,383.026	20.35	0.9970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			0.45320	0.426	20.35	0.0030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			643.07910	610.903	14.02	0.9723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			4.17910	3.503	14.02	0.0277	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			559.35570	589.576	14.67	0.9506	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			8.25570	6.976	14.67	0.0494	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			270.79510	295.194	12.90	0.8030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			39.69510	32.594	12.90	0.1970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			326.12760	294.850	12.48	0.8263	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			27.22760	27.451	12.48	0.1737	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			701.80220	669.769	14.29	0.9807	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			2.90220	2.369	14.29	0.0193	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			1,042.29430	1,073.732	18.24	0.9919	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			1.19430	1.132	18.24	0.0081	0.00	0	1,250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,601.32700	3,632.940	44.55	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.22700	0.340	44.55	0.0012	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		418.53720	446.993	13.84	0.9041	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		17.43720	14.393	13.84	0.0959	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		3.63000	3.296	15.92	0.0239	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Put		75.08130	80.210	12.50	0.3491	0.00	0	20,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Call		232.28130	205.810	12.50	0.6509	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Call		431.52950	398.469	12.76	0.8690	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Put		24.32950	22.869	12.76	0.1310	0.00	0	20,000
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put		457.01640	480.756	14.20	0.8431	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call		42.51640	34.656	14.20	0.1569	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		610.02430	636.586	15.11	0.8973	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		27.62430	22.486	15.11	0.1027	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,212.47180	4,244.126	31.85	0.9999	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		0.07180	0.026	31.85	0.0001	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		339.72170	360.888	13.95	0.7379	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		79.42170	68.888	13.95	0.2621	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		229.53300	246.814	13.42	0.6106	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		131.33300	116.814	13.42	0.3894	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call		347.06510	322.240	12.94	0.6885	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put		90.76510	97.840	12.94	0.3115	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put		532.04220	557.528	15.26	0.7995	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call		68.34220	61.928	15.26	0.2005	0.00	0	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		446.08070	469.292	14.90	0.7116	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		116.68070	107.891	14.90	0.2884	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,848.00030	1,879.355	18.79	0.9756	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		8.40030	7.855	18.79	0.0244	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put		1,072.14300	1,100.957	17.18	0.8941	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call		42.54300	39.457	17.18	0.1059	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,164.80160	1,193.695	17.54	0.8977	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		43.10160	40.195	17.54	0.1023	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		298.21190	280.500	13.85	0.5261	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		239.91190	254.000	13.85	0.4739	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		637.68070	662.787	15.76	0.7521	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		115.98070	109.287	15.76	0.2479	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,472.32020	4,504.113	26.78	0.9983	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		0.62020	0.613	26.78	0.0017	0.00	0	60
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		542.81220	565.592	15.32	0.6652	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		186.91220	177.992	15.32	0.3348	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,053.79340	1,081.527	17.09	0.8337	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		85.79340	81.827	17.09	0.1663	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,698.74780	4,730.845	21.82	0.9983	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		0.54780	0.645	21.82	0.0017	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		664.91900	690.686	15.81	0.6747	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		206.71900	200.486	15.81	0.3253	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call		512.96280	494.200	13.98	0.6320	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	30/11/2017	Foreign Exchange Option	12.75	Put			217.26280	230.500	13.98	0.3680	0.00	0	112,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			689.74620	715.905	15.92	0.6801	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			205.44620	199.605	15.92	0.3199	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			706.64210	732.594	16.14	0.6522	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			252.04210	245.794	16.14	0.3478	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			2.46020	2.418	20.45	0.0055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,221.16020	4,253.418	20.45	0.9945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			2.41940	2.378	20.45	0.0054	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,231.11940	4,263.378	20.45	0.9946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			2.50170	2.458	20.45	0.0056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,211.20170	4,243.458	20.45	0.9944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			572.37970	554.278	14.37	0.6299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			251.07970	265.278	14.37	0.3701	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			994.31120	967.092	13.53	0.8455	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			73.01120	78.092	13.53	0.1545	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			578.11700	559.846	14.36	0.6339	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			246.81700	260.846	14.36	0.3661	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			89.69980	87.576	18.64	0.1391	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,608.39980	1,638.576	18.64	0.8609	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,428.69050	1,458.391	18.26	0.8333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			109.99050	107.391	18.26	0.1667	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			482.23750	504.566	15.28	0.5403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			363.53750	353.566	15.28	0.4597	0.00	0	20
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			916.88890	944.813	16.83	0.7195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			198.18890	193.813	16.83	0.2805	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,635.72080	1,665.958	18.70	0.8647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			87.02080	84.958	18.70	0.1353	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			73.38410	71.632	19.03	0.1160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,792.08410	1,822.632	19.03	0.8840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			451.12550	472.800	15.15	0.5222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			382.42550	371.800	15.15	0.4778	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			402.25390	390.947	15.02	0.4964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			420.95390	441.947	15.02	0.5036	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			514.26020	537.218	15.41	0.5580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			345.56020	336.218	15.41	0.4420	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			370.98240	360.752	15.23	0.4669	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			469.68240	491.752	15.23	0.5331	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			359.87100	350.028	15.30	0.4561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			488.57100	511.028	15.30	0.5439	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,456.23400	2,487.570	20.38	0.9377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			37.53400	36.570	20.38	0.0623	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			806.59100	781.839	13.74	0.7690	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			125.29100	132.839	13.74	0.2310	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			296.73600	289.131	15.80	0.3919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			615.43600	640.131	15.80	0.6081	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			177.45510	173.622	17.09	0.2552	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	13.91	Put			1,006.15510	1,034.622	17.09	0.7448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			637.83940	617.883	14.18	0.6736	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			206.53940	218.883	14.18	0.3264	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,082.86720	2,113.842	19.62	0.9122	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			54.16720	52.842	19.62	0.0878	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			219.15510	214.349	16.59	0.3055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			837.85510	865.349	16.59	0.6945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			953.57270	926.827	13.58	0.8309	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			82.27270	87.827	13.58	0.1691	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,356.60720	1,324.511	13.18	0.9374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			25.30720	25.512	13.18	0.0626	19,133.63	750	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			686.81990	712.545	16.06	0.6389	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			268.11990	261.545	16.06	0.3611	130,772.65	500	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			735.45580	713.043	13.92	0.7318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			154.15580	164.043	13.92	0.2682	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			394.20720	383.176	15.07	0.4889	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			432.90720	454.176	15.07	0.5111	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,092.34810	2,123.335	19.64	0.9130	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			53.64810	52.335	19.64	0.0870	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,172.73950	3,204.404	20.57	0.9743	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			14.03950	13.404	20.57	0.0257	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,978.96160	2,009.801	19.41	0.9031	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			60.26160	58.801	19.41	0.0969	58,800.90	1,000	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			447.37400	433.289	14.80	0.5347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			366.07400	384.289	14.80	0.4653	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,129.81170	1,101.231	13.39	0.8875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			48.51170	52.231	13.39	0.1125	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			352.64320	343.054	15.36	0.4490	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			501.34320	524.054	15.36	0.5510	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			4,091.75320	4,123.998	20.45	0.9933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			3.05320	2.998	20.45	0.0067	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			135.90540	133.118	17.75	0.2020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,234.60540	1,264.118	17.75	0.7980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,121.60550	4,153.854	20.45	0.9936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			2.90550	2.854	20.45	0.0064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			139.94280	137.058	17.68	0.2073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,208.64280	1,238.058	17.68	0.7927	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,979.36270	5,011.655	20.45	0.9983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.66270	0.655	20.45	0.0017	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			148.42600	145.329	17.53	0.2184	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,157.12600	1,186.329	17.53	0.7816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			4,051.96130	4,084.202	20.45	0.9929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.26130	3.202	20.45	0.0071	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			96.30450	94.026	18.51	0.1482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,545.00450	1,575.026	18.51	0.8518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,744.20450	3,776.325	20.47	0.9887	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	16.82	Call			5.50450	5.325	20.47	0.0113	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			99.29380	96.945	18.45	0.1523	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,517.99380	1,547.945	18.45	0.8477	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			312.19140	304.035	15.67	0.4081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			580.89140	605.035	15.67	0.5919	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			162.23140	158.789	17.31	0.2361	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,080.93140	1,109.789	17.31	0.7639	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,161.41890	4,193.671	20.45	0.9940	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			2.71890	2.671	20.45	0.0060	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			20.22460	19.241	20.61	0.0353	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,938.92460	2,970.241	20.61	0.9647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			302.82380	295.000	15.75	0.3984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			601.52380	626.000	15.75	0.6016	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,477.29280	3,509.255	20.52	0.9833	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			8.59280	8.255	20.52	0.0167	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			692.88770	718.669	16.18	0.6320	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			282.08770	275.569	16.18	0.3680	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,931.60670	4,963.888	20.23	0.9981	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			0.80670	0.788	20.23	0.0019	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			799.72180	826.874	16.53	0.6639	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			258.82180	253.574	16.53	0.3361	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			653.13410	678.343	16.05	0.5968	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			334.03410	326.843	16.05	0.4032	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,856.24380	1,887.459	19.21	0.8604	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			100.94380	99.659	19.21	0.1396	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			436.68450	426.860	15.61	0.4824	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			511.98450	534.660	15.61	0.5176	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,747.29680	1,778.343	19.00	0.8468	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			111.99680	110.543	19.00	0.1532	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			479.52400	470.750	16.02	0.4803	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			581.42400	605.350	16.02	0.5197	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			487.19200	478.186	15.98	0.4861	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			569.09200	592.786	15.98	0.5139	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			600.14110	624.413	16.09	0.5283	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			468.24110	459.813	16.09	0.4717	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			432.48480	425.166	16.30	0.4439	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			664.38480	689.766	16.30	0.5561	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,435.97880	2,468.237	20.29	0.8898	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			86.07880	85.637	20.29	0.1102	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			510.55310	533.060	15.78	0.4838	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			530.65310	520.460	15.78	0.5162	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,267.11030	1,297.817	18.02	0.7181	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			260.81030	258.717	18.02	0.2819	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,251.67830	1,282.438	17.99	0.7122	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			269.37830	267.238	17.99	0.2878	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			528.41850	521.981	16.71	0.4576	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,002.71620	3,035.618	21.17	0.8889	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			103.11620	103.018	21.17	0.1111	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			54.51970	54.202	23.40	0.0595	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			227.18600	239.834	15.01	0.2594	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			564.45700	557.061	16.53	0.4811	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			704.05700	729.661	16.53	0.5189	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			403.78180	400.641	17.47	0.3702	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,053.38180	1,083.241	17.47	0.6298	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,120.89070	1,151.076	17.64	0.6470	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,260.00660	1,290.749	17.98	0.6790	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,384.71620	1,360.170	14.68	0.8324	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			124.31620	132.770	14.68	0.1676	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,850.62820	2,883.585	20.84	0.8803	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			111.02820	110.985	20.84	0.1197	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,087.58600	1,067.234	15.01	0.7406	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			148.27410	148.069	20.06	0.1560	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			623.15370	614.212	16.25	0.5179	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			612.75370	636.812	16.25	0.4821	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			703.04610	691.682	15.95	0.5640	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			512.64610	534.282	15.95	0.4360	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			340.40660	338.149	17.98	0.3210	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			259.66870	273.426	15.09	0.2846	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,616.94000	2,649.873	20.42	0.8639	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			127.34000	127.274	20.42	0.1361	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,864.74660	1,896.939	19.22	0.7836	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			215.14660	214.339	19.22	0.2164	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,387.87410	2,420.669	20.06	0.8440	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			189.28640	188.739	19.51	0.1936	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			571.95780	564.363	16.49	0.4859	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			691.55780	716.963	16.49	0.5141	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			642.54950	667.138	16.35	0.4946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			602.94950	594.538	16.35	0.5054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,020.06870	1,000.826	15.09	0.7154	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			736.53140	724.188	15.84	0.5824	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			476.13140	496.788	15.84	0.4176	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,351.57740	2,384.347	20.01	0.8405	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			151.97740	151.747	20.01	0.1595	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,038.88640	2,071.339	19.51	0.8064	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,294.54440	4,327.222	23.40	0.9401	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,304.11970	4,336.802	23.40	0.9405	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			55.37220	55.045	23.40	0.0603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,284.97220	4,317.645	23.40	0.9397	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,171.75950	2,204.366	19.72	0.8218	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			172.15950	171.766	19.72	0.1782	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			54.94440	54.622	23.40	0.0599	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			381.29070	378.476	17.64	0.3530	0.00	0	767

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	13.50	Put			768.01850	794.581	16.71	0.5424	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,934.63170	1,967.218	19.26	0.7607	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			267.03170	266.518	19.26	0.2393	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,648.61180	2,681.997	20.36	0.8381	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			171.01180	171.297	20.36	0.1619	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,441.52350	1,473.197	18.29	0.6692	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			405.02350	403.597	18.29	0.3308	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,363.55670	1,394.784	18.10	0.6513	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			434.85670	432.984	18.10	0.3487	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			950.94860	937.977	16.05	0.6024	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			564.04860	584.077	16.05	0.3976	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,137.02460	3,171.110	20.98	0.8386	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			193.92460	195.010	20.98	0.1614	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			975.50700	962.019	15.97	0.6131	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			538.60700	558.119	15.97	0.3869	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,015.16800	2,047.132	19.21	0.7327	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			342.06800	341.032	19.21	0.2673	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			703.29070	695.686	16.97	0.4835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			906.39070	931.786	16.97	0.5165	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,040.21040	2,072.225	19.25	0.7360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			337.11040	336.125	19.25	0.2640	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,264.00330	1,243.670	15.37	0.7197	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			327.10330	339.770	15.37	0.2803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,467.00730	2,434.742	13.63	0.9555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			30.10730	30.842	13.63	0.0445	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			682.08620	674.952	17.07	0.4723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			945.18620	971.052	17.07	0.5277	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,616.14690	1,591.443	14.93	0.8172	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			179.24690	187.543	14.93	0.1828	0.00	0	112,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			995.58380	981.684	15.91	0.6217	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			518.68380	537.784	15.91	0.3783	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			121.15930	118.971	22.86	0.1006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,394.25930	4,425.071	22.86	0.8994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			122.57920	120.367	22.86	0.1016	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,375.67920	4,406.467	22.86	0.8984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,346.77910	2,379.278	19.71	0.7726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			283.67910	283.178	19.71	0.2274	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			121.86730	119.667	22.86	0.1011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,384.96730	4,415.767	22.86	0.8989	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,138.78230	1,166.713	17.49	0.5692	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			622.38230	617.213	17.49	0.4308	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,023.50520	1,049.778	17.22	0.5291	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			721.40520	714.578	17.22	0.4709	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,616.16990	1,647.037	18.39	0.6387	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			539.76990	537.637	18.39	0.3613	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,638.25370	2,603.264	11.99	0.9633	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			26.85370	25.263	11.99	0.0367	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,491.56810	1,470.492	15.58	0.7264	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			380.16810	392.492	15.58	0.2736	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,867.62920	2,900.500	20.24	0.7700	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			339.02920	338.500	20.24	0.2300	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,278.05920	1,261.569	15.88	0.6637	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			516.65920	533.569	15.88	0.3363	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,719.37390	2,752.190	20.04	0.7569	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			360.77390	360.190	20.04	0.2431	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,218.27120	1,203.027	16.01	0.6436	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			566.87120	585.027	16.01	0.3564	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,024.58930	2,056.783	19.05	0.6796	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			495.98930	494.783	19.05	0.3204	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			551.97160	550.197	18.70	0.3505	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,810.57160	1,842.197	18.70	0.6495	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			556.27600	554.423	18.68	0.3529	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,794.87600	1,826.423	18.68	0.6471	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,421.78020	1,402.107	15.68	0.7069	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			420.38020	434.107	15.68	0.2931	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			554.11860	552.302	18.69	0.3517	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,802.71860	1,834.302	18.69	0.6483	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,804.80990	1,836.063	18.75	0.6173	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			671.20990	669.263	18.75	0.3827	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			684.92220	683.612	19.03	0.3753	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,966.02220	1,997.812	19.03	0.6247	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			682.68390	681.404	19.05	0.3742	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,973.78390	2,005.604	19.05	0.6258	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			680.44910	679.205	19.06	0.3732	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,981.54910	2,013.405	19.06	0.6268	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,984.31540	2,015.947	19.04	0.6007	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			796.21540	794.947	19.04	0.3993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			808.97700	808.293	19.25	0.3924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,140.57700	2,172.593	19.25	0.6076	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			806.67510	806.020	19.26	0.3915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,148.27510	2,180.320	19.26	0.6085	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			804.38840	803.762	19.28	0.3905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,155.98840	2,188.062	19.28	0.6095	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,257.74320	1,253.275	18.15	0.5207	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,461.84320	1,489.775	18.15	0.4793	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,254.23410	1,249.811	18.16	0.5196	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,468.33410	1,496.310	18.16	0.4804	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,250.72920	1,246.358	18.17	0.5185	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,474.82920	1,502.858	18.17	0.4815	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,800.43000	1,791.223	19.07	0.5448	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,985.63000	2,011.023	19.07	0.4552	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,807.38520	1,798.109	19.05	0.5464	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,972.58520	1,997.909	19.05	0.4536	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,803.90340	1,794.667	19.06	0.5456	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,979.10340	2,004.467	19.06	0.4544	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,104.08280	2,129.546	19.22	0.4589	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,839.08280	1,829.546	19.22	0.5411	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,959.92080	1,948.736	19.22	0.5543	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,079.92080	2,104.236	19.22	0.4457	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,956.41030	1,945.265	19.22	0.5536	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,086.41030	2,110.765	19.22	0.4464	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,952.90780	1,941.801	19.23	0.5529	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,092.90780	2,117.301	19.23	0.4471	0.00	0	0
Total \$ / R Option												212,476.78	6,250	3,111,241
Total \$ / R												1,395,074,143.98	113,958	4,620,318
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			12.86740		12.89890			0.0000	321,685.00	25	250
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.04900		13.08130			0.0000	143,539.00	11	557
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.22740		13.26040			0.0000	0.00	0	6
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.40390		13.43690			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.12350		14.15590			0.0000	0.00	0	0
Total \$ / R MAXI Future												465,224.00	36	985
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			2.46970	2.703	25.16	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			225,112.46970	228,262.703	25.16	0.9998	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			2.40370	2.636	25.21	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			226,112.40370	229,262.636	25.21	0.9998	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			2.53760	2.773	25.11	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			224,112.53760	227,262.773	25.11	0.9998	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			20,845.67080	20,380.732	16.71	0.2928	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			87,715.67080	90,480.732	16.71	0.7072	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			20,635.93860	20,176.458	16.73	0.2903	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			88,505.93860	91,276.458	16.73	0.7097	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			21,054.97890	20,586.954	16.68	0.2953	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			86,924.97890	89,686.954	16.68	0.7047	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			45,717.44870	45,264.034	17.12	0.4088	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			91,677.44870	94,524.034	17.12	0.5912	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			45,418.21430	44,972.818	17.14	0.4067	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			92,378.21430	95,232.818	17.14	0.5933	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			46,018.37010	45,556.883	17.10	0.4109	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			90,978.37010	93,816.883	17.10	0.5891	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			60,691.07310	60,145.053	17.42	0.4313	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			110,001.07310	112,755.053	17.42	0.5687	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			60,384.98240	59,846.225	17.44	0.4296	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			110,694.98240	113,456.225	17.44	0.5704	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			60,998.38300	60,445.998	17.41	0.4330	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			109,308.38300	112,055.998	17.41	0.5670	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		125,423.41280	124,981.049	18.16	0.5196		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		146,833.41280	149,631.049	18.16	0.4804		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		125,072.92040	124,635.770	18.17	0.5185		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		147,482.92040	150,285.770	18.17	0.4815		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		125,774.32010	125,327.478	18.15	0.5207		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		146,184.32010	148,977.478	18.15	0.4793		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											465,224.00	36	985
£ / R	On 18/09/2017	Foreign Exchange Future			16.82000	16.80900			0.0000		4,205,000.00	250	192,481
£ / R	On 31/10/2017	Foreign Exchange Future			16.95810	16.94710			0.0000		0.00	0	43
£ / R	On 18/12/2017	Foreign Exchange Future			17.10900	17.09830			0.0000		102,654.00	6	5,929
£ / R	On 19/03/2018	Foreign Exchange Future			17.39710	17.38670			0.0000		0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future			17.68160	17.67150			0.0000		0.00	0	3,033
£ / R	On 17/09/2018	Foreign Exchange Future			17.96400	17.95380			0.0000		0.00	0	1,654
£ / R	On 14/06/2019	Foreign Exchange Future			18.85150	18.83830			0.0000		0.00	0	0
Total £ / R Future											4,307,654.00	256	203,560
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Put		119.18410	105.971	13.10	0.3770		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Call		228.18410	225.971	13.10	0.6230		0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Put		998.40240	988.111	17.49	0.9617		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Call		7.40240	8.111	17.49	0.0383		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Put		1,692.80730	1,681.690	21.57	0.9921		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put		1,185.78400	1,175.052	18.59	0.9760		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Call		1.80730	1.690	21.57	0.0079		0.00	0	300
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call		4.68090	4.932	18.65	0.0234		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put		1,195.68090	1,184.932	18.65	0.9766		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call		4.58050	4.816	18.71	0.0229		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put		1,205.58050	1,194.816	18.71	0.9771		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Call		4.78400	5.052	18.59	0.0240		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Call		334.54550	335.636	14.77	0.4657		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Put		457.44550	447.536	14.77	0.5343		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Call		330.63180	331.699	14.79	0.4617		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Put		463.53180	453.599	14.79	0.5383		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Call		326.75960	327.805	14.80	0.4578		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Put		469.65960	459.705	14.80	0.5422		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call		0.51080	0.587	23.08	0.0010		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put		8,042.21080	8,031.587	23.08	0.9990		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call		0.50470	0.580	23.08	0.0010		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put		8,052.20470	8,041.581	23.08	0.9990		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call		0.49880	0.574	23.08	0.0010		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put		8,062.19880	8,051.574	23.08	0.9990		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call		911.28410	917.083	16.41	0.5578		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put		744.58410	739.983	16.41	0.4422		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call		906.50270	912.301	16.41	0.5559		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			749.80270	745.201	16.41	0.4441	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			916.08030	921.885	16.40	0.5597	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			739.38030	734.785	16.40	0.4403	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			951.68760	960.757	16.95	0.4987	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,170.18760	1,169.157	16.95	0.5013	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			947.76770	956.840	16.96	0.4972	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,176.26770	1,175.240	16.96	0.5028	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			943.85630	952.931	16.96	0.4957	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,182.35630	1,181.331	16.96	0.5043	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,106.24000	1,119.233	17.17	0.4986	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,402.44000	1,405.233	17.17	0.5014	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,102.41580	1,115.410	17.17	0.4974	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,408.61580	1,411.410	17.17	0.5026	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,110.08380	1,123.075	17.16	0.4998	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,396.28380	1,399.075	17.16	0.5002	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,788.56030	1,802.452	17.02	0.5657	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,580.26030	1,580.952	17.02	0.4343	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,784.28260	1,798.174	17.03	0.5648	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,585.98260	1,586.674	17.03	0.4352	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,792.83800	1,806.750	17.02	0.5666	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,574.53800	1,575.250	17.02	0.4334	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												4,307,654.00	256	204,560
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11824		0.11853			0.0000	0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12045		0.12075			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12273		0.12304			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12499		0.12531			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13377		0.13406			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	199
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.00090	0.002	39.37	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,147.20090	4,176.402	39.37	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	39.37	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,147.20000	5,176.400	39.37	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.05880	0.106	39.37	0.0005	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,147.25880	3,176.506	39.37	0.9995	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,123.56080	1,091.538	14.04	0.8951	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			48.06080	46.538	14.04	0.1049	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			469.57340	454.477	16.95	0.5345	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			394.07340	409.477	16.95	0.4655	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			173.58080	175.374	19.57	0.2477	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,098.08080	1,130.374	19.57	0.7523	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			805.09520	786.133	18.15	0.5934	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			500.79520	513.033	18.15	0.4066	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			434.38170	434.163	20.20	0.3756	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,130.08170	1,161.063	20.20	0.6244	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,431.47790	1,394.549	15.76	0.8439	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			127.17790	121.449	15.76	0.1561	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			686.29480	680.808	20.26	0.4484	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,155.49480	1,181.308	20.26	0.5516	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			426.67290	497.684	23.34	0.3276	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,895.87290	1,998.184	23.34	0.6724	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,092.52160	1,065.553	18.34	0.6303	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			561.72160	566.053	18.34	0.3697	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,551.92310	1,550.715	19.39	0.5948	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,145.42310	1,173.215	19.39	0.4052	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,196.83110	1,197.444	20.55	0.4882	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,790.33110	1,819.944	20.55	0.5118	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,970.42180	1,957.616	16.96	0.7239	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			563.92180	580.116	16.96	0.2761	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	199
€ / R	On	18/09/2017	Foreign Exchange Future			15.36670		15.39320			0.0000	73,637,226.40	4,792	100,033
€ / R	On	27/09/2017	Foreign Exchange Future			15.39570		15.42250			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.49310		15.52020			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.59480		15.62230			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.66040		15.68840			0.0000	72,257,085.60	4,614	29,143
€ / R	On	27/12/2017	Foreign Exchange Future			15.69100		15.71910			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			15.80570		15.83430			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			15.95850		15.98730			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.25660		16.28610			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.55020		17.57880			0.0000	0.00	0	0
Total € / R Future												145,894,312.00	9,406	142,684
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,066.80000	4,093.585	41.31	0.9991	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			336.05960	307.842	12.20	0.7888	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			42.85960	41.142	12.20	0.2112	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.00000	0.290	41.45	0.0009	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,076.80000	4,103.590	41.45	0.9991	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.00000	0.295	41.59	0.0009	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,086.80000	4,113.595	41.59	0.9991	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.00000	0.285	41.31	0.0009	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			128.98890	135.627	11.92	0.4170	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			241.48890	221.327	11.92	0.5830	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			254.81300	266.093	13.07	0.4518	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			355.01300	339.193	13.07	0.5482	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			345.02790	359.658	13.54	0.4535	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			457.32790	444.458	13.54	0.5465	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			48.91550	47.233	17.93	0.0736	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,420.51550	2,446.833	17.93	0.9264	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			48.42010	46.746	17.94	0.0729	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,430.02010	2,456.346	17.94	0.9271	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			49.41600	47.724	17.92	0.0743	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,411.01600	2,437.325	17.92	0.9257	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			291.62710	285.979	15.14	0.3517	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			803.22710	825.579	15.14	0.6483	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			420.30640	411.214	14.34	0.4687	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			531.90640	550.814	14.34	0.5313	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			505.97080	493.402	13.97	0.5355	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			417.57080	433.002	13.97	0.4645	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,580.92340	1,553.757	12.23	0.9469	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			22.52340	23.357	12.23	0.0531	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,057.25730	1,081.354	15.80	0.7264	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			215.65730	211.754	15.80	0.2736	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			202.11270	198.485	15.92	0.2590	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			1,113.71270	1,138.085	15.92	0.7410	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			2.87990	2.889	22.38	0.0051	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,724.47990	5,752.489	22.38	0.9949	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,707.86620	1,679.434	12.57	0.9566	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			19.46620	19.034	12.57	0.0434	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			946.70780	970.329	15.53	0.6952	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			245.10780	240.730	15.53	0.3048	0.00	0	18,000
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			437.76050	454.214	14.13	0.4613	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			536.86050	525.214	14.13	0.5387	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			566.92130	585.635	14.71	0.4798	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			601.22130	591.335	14.71	0.5202	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			222.55890	229.670	14.06	0.2295	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,063.22740	2,034.788	14.22	0.9057	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,212.03130	1,192.315	14.15	0.7323	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			274.73130	283.815	14.15	0.2677	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,347.17570	1,325.384	14.06	0.7725	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			219.87570	226.884	14.06	0.2275	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,339.85890	1,318.170	14.06	0.7705	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			290.56140	300.228	14.18	0.2787	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,027.83430	1,051.968	15.91	0.5909	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			515.13430	510.468	15.91	0.4091	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,354.51840	1,332.624	14.05	0.7746	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			217.21840	224.124	14.05	0.2254	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			75.92740	76.288	14.22	0.0943	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,177.86140	1,158.728	14.18	0.7213	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,276.53240	1,263.438	14.86	0.6659	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			490.43240	506.838	14.86	0.3341	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,270.86420	1,257.855	14.87	0.6640	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			494.76420	511.255	14.87	0.3360	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,282.57530	1,269.043	14.85	0.6678	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			486.47530	502.443	14.85	0.3322	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,861.18300	1,852.706	16.32	0.6143	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,152.38300	1,172.506	16.32	0.3857	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,856.81470	1,848.259	16.33	0.6133	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,158.01470	1,178.059	16.33	0.3867	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,865.56370	1,857.166	16.31	0.6154	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,146.76370	1,166.966	16.31	0.3846	0.00	0	0
Total € / R Option												0.00	0	270,801
Total € / R												145,894,312.00	9,406	413,485
AUS / R	On	18/09/2017	Foreign Exchange Future			10.28280		10.34770			0.0000	5,141,400.00	500	24,476
AUS / R	On	18/12/2017	Foreign Exchange Future			10.41620		10.48200			0.0000	0.00	0	6,910
AUS / R	On	27/12/2017	Foreign Exchange Future			10.42910		10.49510			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.54630		10.61330			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.67300		10.74120			0.0000	0.00	0	1,500
AUS / R	On	14/06/2019	Foreign Exchange Future			11.17670		11.24740			0.0000	0.00	0	0
Total AUS / R Future												5,141,400.00	500	32,886
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.03150	0.029	26.38	0.0002	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,822.33150	1,887.229	26.38	0.9998	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.03040	0.028	26.44	0.0002	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,832.33040	1,897.228	26.44	0.9998	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.02930	0.027	26.51	0.0002	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,842.32930	1,907.227	26.51	0.9998	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,427.12250	1,488.201	17.15	0.9175	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			38.48560	33.830	17.16	0.0812	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,436.48560	1,497.630	17.16	0.9188	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			39.76880	34.983	17.13	0.0837	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,417.76880	1,478.783	17.13	0.9163	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			39.12250	34.401	17.15	0.0825	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			621.77240	573.193	13.87	0.7208	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			126.67240	144.093	13.87	0.2792	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			614.71040	566.468	13.88	0.7163	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			129.61040	147.368	13.88	0.2837	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			629.07270	579.966	13.86	0.7253	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			123.97270	140.866	13.86	0.2747	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			194.42070	214.540	14.54	0.2895	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			800.66860	754.339	14.55	0.7072	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			197.36860	218.039	14.55	0.2928	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			814.80200	767.692	14.54	0.7137	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			191.50200	211.392	14.54	0.2863	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			807.72070	760.840	14.54	0.7105	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			654.56970	621.638	14.23	0.5765	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			413.36970	448.638	14.23	0.4235	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 Option	10.51	Call			649.39800	616.689	14.24	0.5735	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			418.19800	453.689	14.24	0.4265	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			659.77290	626.618	14.22	0.5794	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			408.57290	443.618	14.22	0.4206	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			722.59200	760.853	14.23	0.4328	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			959.19410	926.427	14.21	0.5710	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			711.79410	749.727	14.21	0.4290	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			954.58290	921.980	14.22	0.5691	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			717.18290	755.280	14.22	0.4309	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			949.99200	917.553	14.23	0.5672	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,141,400.00	500	32,886
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.51830		10.44900			0.0000	0.00	0	1,200
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.67100		10.60390			0.0000	4,268,400.00	400	900
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.81730		10.75220			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.81510		10.75310			0.0000	0.00	0	0
Total CAD/ R Future												4,268,400.00	400	2,100
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			1.52560	1.895	18.00	0.0157	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			842.52560	773.595	18.00	0.9843	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			1.47380	1.824	18.09	0.0151	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			852.47380	783.524	18.09	0.9849	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			1.57960	1.969	17.90	0.0163	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			832.57960	763.669	17.90	0.9837	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			328.89350	364.822	13.11	0.5840	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			264.99350	233.822	13.11	0.4160	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			323.95720	359.560	13.13	0.5786	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			270.05720	238.560	13.13	0.4214	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			333.88460	370.138	13.10	0.5894	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			259.98460	229.138	13.10	0.4106	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			840.62830	889.196	13.58	0.7801	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			158.42830	141.896	13.58	0.2199	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			833.34020	881.718	13.58	0.7771	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			161.14020	144.418	13.58	0.2229	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			847.94680	896.706	13.58	0.7830	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			155.74680	139.406	13.58	0.2170	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			511.33330	541.842	14.28	0.5237	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			578.23330	546.742	14.28	0.4763	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			507.35280	537.701	14.30	0.5208	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			584.25280	552.601	14.30	0.4792	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			515.34670	546.013	14.27	0.5266	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			572.24670	540.913	14.27	0.4734	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option												0.00	0	0
Total CAD/ R												4,268,400.00	400	2,100
CHF / R	On	18/09/2017	Foreign Exchange Future			13.50380		13.50300			0.0000	0.00	0	3,908
CHF / R	On	18/12/2017	Foreign Exchange Future			13.77750		13.77730			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.05620		14.05690			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.33340		14.33100			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.32920		15.32900			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	5,058
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,877.36410	1,876.486	24.30	0.9983	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			0.35350	0.277	24.34	0.0016	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,887.35350	1,886.477	24.34	0.9984	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			0.34320	0.268	24.38	0.0016	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,897.34320	1,896.468	24.38	0.9984	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			0.36410	0.286	24.30	0.0017	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			365.54720	371.474	16.55	0.4354	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			618.24720	623.974	16.55	0.5646	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			362.03770	367.943	16.56	0.4323	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			624.73770	630.443	16.56	0.5677	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			369.08720	375.033	16.53	0.4385	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			611.78720	617.533	16.53	0.5615	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			629.85880	640.112	16.73	0.5026	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			722.95880	733.912	16.73	0.4974	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			625.88140	636.123	16.75	0.5003	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			728.98140	739.923	16.75	0.4997	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			633.85960	644.124	16.72	0.5049	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			716.95960	727.924	16.72	0.4951	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			747.54310	759.331	16.80	0.4930	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			946.54310	955.931	16.80	0.5070	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			743.83910	755.616	16.81	0.4912	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			952.83910	962.216	16.81	0.5088	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			740.15840	751.913	16.83	0.4894	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			959.15840	968.513	16.83	0.5106	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			978.38300	992.517	15.89	0.3855	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,576.34960	1,590.689	15.87	0.6170	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			967.34960	981.489	15.87	0.3830	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,571.85510	1,586.200	15.88	0.6158	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			972.85510	986.999	15.88	0.3842	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,567.38300	1,581.717	15.89	0.6145	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	5,058
CNH / R	On	18/09/2017	Foreign Exchange Future			1.96790		1.97030			0.0000	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Future			1.98620		1.98810			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.00260		2.00440			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.01840		2.02020			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00150		2.00330			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			2.54590	2.183	20.48	0.0090	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,799.54590	1,823.183	20.48	0.9910	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			1.99710	1.711	20.80	0.0071	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,898.99710	1,922.711	20.80	0.9929	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			2.91470	2.556	19.93	0.0107	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,699.91470	1,723.556	19.93	0.9893	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			816.72920	801.839	14.48	0.6094	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			435.72920	439.839	14.48	0.3906	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			762.45700	748.472	14.56	0.5833	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			481.45700	486.472	14.56	0.4167	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			873.69410	857.929	14.40	0.6353	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			392.69410	395.929	14.40	0.3647	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			519.01170	525.962	15.40	0.3331	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,304.01820	1,293.616	15.46	0.6495	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			560.01820	567.616	15.46	0.3505	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,246.89330	1,237.150	15.52	0.6320	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			602.89330	611.150	15.52	0.3680	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,363.01170	1,351.961	15.40	0.6669	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,136.28790	1,134.751	16.07	0.5261	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,134.28790	1,150.751	16.07	0.4739	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,094.36480	1,093.251	16.13	0.5124	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,192.36480	1,209.251	16.13	0.4876	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,179.63720	1,177.658	16.00	0.5399	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,077.63720	1,093.658	16.00	0.4601	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,853.60010	1,853.592	16.54	0.5632	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,620.60010	1,638.592	16.54	0.4368	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,809.54390	1,810.267	16.58	0.5542	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,676.54390	1,695.267	16.58	0.4458	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,898.59990	1,897.869	16.50	0.5722	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,565.59990	1,582.869	16.50	0.4278	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	18/09/2017	Foreign Exchange Future			2.07060		2.07340			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.11140		2.11450			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.15170		2.15500			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.19280		2.19600			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.37480		2.37760			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call		1,144.17270	1,114.132	16.59	0.9671	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put		10.17270	8.132	16.59	0.0329	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call		1,047.38220	1,017.076	16.23	0.9561	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put		13.38220	11.075	16.23	0.0439	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call		1,241.73170	1,211.960	16.96	0.9754	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put		7.73170	5.960	16.96	0.0246	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call		1,290.61490	1,263.750	14.47	0.7514	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put		245.61490	249.750	14.47	0.2486	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call		1,221.23710	1,195.314	14.55	0.7295	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put		276.23710	281.314	14.55	0.2705	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call		1,362.35020	1,334.615	14.38	0.7727	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put		217.35020	220.615	14.38	0.2273	0.00	0	0	
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put		1,233.43370	1,257.613	16.72	0.5334	0.00	0	0	
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call		959.37410	949.278	16.53	0.4960	0.00	0	0	
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put		1,109.37410	1,132.278	16.53	0.5040	0.00	0	0	
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call		920.66070	911.212	16.63	0.4812	0.00	0	0	
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put		1,170.66070	1,194.212	16.63	0.5188	0.00	0	0	
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call		883.43370	874.613	16.72	0.4666	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put		1,398.64640	1,431.533	16.61	0.5042	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call		1,121.09380	1,122.473	16.69	0.4839	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put		1,461.09380	1,494.473	16.69	0.5161	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call		1,197.41730	1,197.791	16.53	0.5078	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put		1,337.41730	1,369.790	16.53	0.4922	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call		1,158.64640	1,159.533	16.61	0.4958	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call		3,363.08240	3,364.243	16.51	0.7204	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put		987.08240	1,016.243	16.51	0.2796	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call		3,298.66560	3,304.791	16.55	0.7129	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put		1,022.66560	1,056.791	16.55	0.2871	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call		3,240.56190	3,246.230	16.59	0.7054	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put		1,064.56190	1,098.230	16.59	0.2946	0.00	0	0	
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.64470		1.64890		0.0000	0.00	0	0	
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.67190		1.67620		0.0000	0.00	0	0	
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.69790		1.70230		0.0000	0.00	0	0	
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.75150		1.72730		0.0000	0.00	0	0	
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82010		1.82480		0.0000	0.00	0	0	
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call		0.05540	0.071	26.67	0.0003	0.00	0	0	
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put		2,911.05540	2,953.071	26.67	0.9997	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.04540	0.060	27.12	0.0003	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			3,011.04540	3,053.060	27.12	0.9997	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.03750	0.051	27.57	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			3,111.03750	3,153.051	27.57	0.9998	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			243.05940	236.327	16.58	0.2731	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,181.05940	1,217.327	16.58	0.7269	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			224.27510	218.238	16.77	0.2550	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,262.27510	1,299.238	16.77	0.7450	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			263.51560	256.025	16.39	0.2925	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,101.51560	1,137.025	16.39	0.7075	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			645.98930	636.425	16.61	0.4437	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,022.98930	1,057.425	16.61	0.5563	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			612.71110	604.064	16.74	0.4260	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,089.71110	1,125.064	16.74	0.5740	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			681.06160	670.535	16.48	0.4618	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			958.06160	991.535	16.48	0.5382	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			866.47630	998.159	16.82	0.5166	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,193.47630	1,083.159	16.82	0.4834	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			831.90800	959.714	16.93	0.5018	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,258.90800	1,144.714	16.93	0.4982	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			902.52870	1,038.134	16.71	0.5317	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,129.52870	1,023.134	16.71	0.4683	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,901.58370	1,888.005	17.10	0.5935	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,353.58370	1,387.005	17.10	0.4065	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,988.42600	1,973.781	16.91	0.6130	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,240.42600	1,272.781	16.91	0.3870	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,944.44020	1,930.336	17.01	0.6032	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,296.44020	1,329.336	17.01	0.3968	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12440		0.12460			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12400		0.12430			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12340		0.12370			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12310		0.12310			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11900		0.11780			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	18/09/2017	Foreign Exchange Future			1.65740		1.66340			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.68440		1.69050			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.71080		1.71700			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.73700		1.74330			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.84630		1.85300			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.28650		9.35800			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.40130		9.47420			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.51490		9.58890			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.62670		9.70090			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.07250		10.14660			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,232.18410	1,303.653	23.98	0.9986	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			0.20340	0.168	23.85	0.0015	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,212.20340	1,283.668	23.85	0.9985	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			0.19350	0.160	23.92	0.0014	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,222.19350	1,293.660	23.92	0.9986	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			0.18410	0.153	23.98	0.0014	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			174.26380	155.015	15.65	0.3191	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			510.06380	563.715	15.65	0.6809	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			171.49860	152.574	15.68	0.3151	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			517.29860	571.274	15.68	0.6849	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			177.06980	157.493	15.63	0.3232	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			502.86980	556.193	15.63	0.6768	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			494.56660	457.829	15.40	0.5466	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			355.66660	392.929	15.40	0.4534	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			489.49790	453.098	15.41	0.5429	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			360.59790	398.198	15.41	0.4571	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			499.67130	462.600	15.39	0.5503	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			350.77130	387.700	15.39	0.4497	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			444.54070	419.698	15.15	0.4615	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			583.64070	632.998	15.15	0.5385	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			440.73960	416.151	15.16	0.4585	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			589.83960	639.451	15.16	0.5415	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			448.36850	423.277	15.13	0.4644	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			577.46850	626.577	15.13	0.5356	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			912.47280	878.606	15.11	0.5700	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			685.87280	726.106	15.11	0.4300	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			907.89000	874.183	15.11	0.5680	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			691.29000	731.683	15.11	0.4320	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			917.07670	883.044	15.10	0.5720	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			680.47670	720.544	15.10	0.4280	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.27850		1.28030			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
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29150		1.29270			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30450		1.30110			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.31850		1.32090			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33430		1.33470			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			897.00000	915.000		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			997.00000	1,015.000		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			797.00000	815.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			73.00000	85.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			173.00000	185.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			273.00000	285.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			11.00000	45.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			89.00000	55.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			189.00000	155.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			9.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	15.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			91.00000	115.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			109.00000	85.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			147.00000	143.000		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			47.00000	43.000		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			247.00000	243.000		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
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.30720		1.30310			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31110		1.30710			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31520		1.31120			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.31910		1.31510			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.19420		1.19340			0.0000	2,388.40	2	30
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.20010		1.19930			0.0000	0.00	0	40
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20650		1.20560			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.21280		1.21200			0.0000	0.00	0	0
Total QUANTO € / \$ Future												2,388.40	2	70
Total QUANTO € / \$												2,388.40	2	70
RAIN	On	18/09/2017	Foreign Exchange Future			23,048.08000		23,084.50000			0.0000	0.00	0	0
RAIN	On	18/12/2017	Foreign Exchange Future			23,414.38000		23,450.80000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			23,778.68000		23,815.67000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.52690		9.54030			0.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			9.67100		9.68490			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.81460		9.82860			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.95630		9.97000			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.52020		10.53030			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			43.90080	37.281	11.78	0.2940	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			143.60080	150.381	11.78	0.7060	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			41.35030	35.030	11.87	0.2791	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			151.05030	158.130	11.87	0.7209	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			46.59540	39.671	11.69	0.3095	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			136.29540	142.771	11.69	0.6905	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			225.54250	221.119	13.82	0.4374	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			350.64250	360.119	13.82	0.5626	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			221.96100	217.615	13.85	0.4321	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			357.06100	366.615	13.85	0.5679	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			229.17440	224.675	13.79	0.4427	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			344.27440	353.674	13.79	0.5573	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			359.20250	356.804	14.81	0.4672	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			490.60250	502.204	14.81	0.5328	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			355.44310	353.102	14.82	0.4636	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			496.84310	508.502	14.82	0.5364	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			362.99520	360.544	14.79	0.4708	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			484.39520	495.944	14.79	0.5292	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			454.25760	452.156	14.74	0.4821	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			584.25760	595.856	14.74	0.5179	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	18/06/2018	Foreign Exchange Option	10.11	Call			450.44450	448.405	14.76	0.4792	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			590.44450	602.105	14.76	0.5208	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			458.10420	455.932	14.73	0.4851	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			578.10420	589.632	14.73	0.5149	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,093.83820	1,091.889	14.81	0.6390	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			563.53820	571.689	14.81	0.3610	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,088.66230	1,086.761	14.82	0.6371	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			568.36230	576.562	14.82	0.3629	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,099.28700	1,097.305	14.81	0.6409	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			558.98700	567.105	14.81	0.3591	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.73740		3.75200			0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.69230		3.70720			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.65020		3.66650			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.61130		3.62780			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.49720		3.49860			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			203.40850	188.639	15.26	0.9694	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			1.40850	1.239	15.26	0.0306	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			193.61730	178.862	15.01	0.9641	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			1.61730	1.462	15.01	0.0359	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			213.21910	198.464	15.55	0.9737	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			1.21910	1.064	15.55	0.0263	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			82.43670	76.837	12.56	0.4368	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			115.23670	124.537	12.56	0.5632	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			78.45730	73.125	12.60	0.4214	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			121.25730	130.825	12.60	0.5786	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			86.57340	80.701	12.51	0.4524	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			109.37340	118.401	12.51	0.5476	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			229.39010	219.049	13.89	0.6589	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			82.89010	88.849	13.89	0.3411	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			222.77200	212.676	13.87	0.6487	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			86.27200	92.476	13.87	0.3513	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			236.10660	225.523	13.91	0.6689	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			79.60660	85.323	13.91	0.3311	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			167.28030	160.830	14.72	0.4765	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			209.48030	219.530	14.72	0.5235	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			175.72970	169.067	14.68	0.4931	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			197.92970	207.767	14.68	0.5069	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			171.46240	164.907	14.70	0.4848	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			203.66240	213.607	14.70	0.5152	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			271.64270	271.960	15.24	0.5276	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			293.04270	294.760	15.24	0.4724	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			267.32390	267.693	15.24	0.5221	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			298.72390	300.493	15.24	0.4779	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			263.06250	263.479	15.25	0.5166	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			304.46250	306.279	15.25	0.4834	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.40150		1.40870			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38150		1.38870			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.36070		1.36830			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.34120		1.34980			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.23140		1.23990			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 554 941 045.60	118,308	1,899,156
Total Options												212 476.78	6,250	3,383,042
Grand Total:												1,555,153,522.38	124,558	5,282,198