



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/10/2017 Foreign Exchange Future			13.47890		13.57970			0.0000	323,493.60	24	24
\$ / R On 16/10/2017 Foreign Exchange Future			13.47890		13.58420			0.0000	0.00	0	20,662
\$ / R On 20/10/2017 Foreign Exchange Future			13.48120		13.59310			0.0000	0.00	0	10,000
\$ / R On 23/10/2017 Foreign Exchange Future			13.48780		13.59980			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.49650		13.60870			0.0000	0.00	0	913
\$ / R On 03/11/2017 Foreign Exchange Future			13.51190		13.62430			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.51840		13.63100			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.52500		13.63770			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.53380		13.64660			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.54030		13.65310			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.54250		13.65530			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			13.56630		13.67930			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.57070		13.68360			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			13.57930		13.64200			0.0000	325,903.20	24	24
\$ / R On 15/12/2017 Foreign Exchange Future			13.60320		13.71620			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.60970		13.72260			0.0000	293,738,155.10	21,583	882,982
\$ / R On 22/12/2017 Foreign Exchange Future			13.61830		13.73110			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.62900		13.74180			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.64190		13.75460			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.65700		13.76950			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.70360		13.81660			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	01/02/2018	Foreign Exchange Future			13.70570		13.81870			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.73100		13.84450			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.73520		13.84880			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.80250		13.91740			0.0000	59,861,442.50	4,337	106,605
\$ / R	On	25/04/2018	Foreign Exchange Future			13.88000		13.99600			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.91300		14.02920			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.92120		14.03750			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.99130		14.10810			0.0000	629,608.50	45	108,583
\$ / R	On	02/07/2018	Foreign Exchange Future			14.02020		14.13720			0.0000	0.00	0	505
\$ / R	On	20/07/2018	Foreign Exchange Future			14.05720		14.17460			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.10580		14.22430			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.17680		14.29680			0.0000	0.00	0	2,450
\$ / R	On	13/11/2018	Foreign Exchange Future			14.29600		14.41750			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.36280		14.48460			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.49430		14.61640			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.56550		14.68780			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.75520		14.87810			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.62640		15.76270			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.74220		15.88080			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.86300		16.00400			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>354,878,602.90</b>	<b>26,013</b>	<b>1,413,058</b>
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			3.92250	4.386	19.47	0.0716	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			303.62250	203.286	19.47	0.9284	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			7.36860	8.464	14.80	0.0874	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			391.56860	287.364	14.80	0.9126	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.64	Call			59.16680	27.347	14.94	0.2260	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.64	Put			114.96680	188.447	14.94	0.7740	0.00	0	30,000
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Put			206.76420	290.525	14.79	0.8043	0.00	0	10,000
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Call			59.86420	31.725	14.79	0.1957	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,211.44250	1,322.963	20.78	0.9950	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1.24250	0.763	20.78	0.0050	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			424.88520	526.013	15.45	0.9157	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			24.68520	13.813	15.45	0.0843	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			101.19470	147.762	13.38	0.4984	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			209.89470	144.262	13.38	0.5016	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,841.45520	3,953.664	38.62	0.9994	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.15520	0.164	38.62	0.0006	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			518.75760	620.037	15.59	0.9144	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			27.45760	16.537	15.59	0.0856	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			695.05500	586.590	14.01	0.9396	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			6.35500	10.090	14.01	0.0604	0.00	0	1,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			72.67790	105.720	13.29	0.3499	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			346.97790	267.620	13.29	0.6501	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			55.93430	82.979	12.92	0.2859	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			416.93430	331.379	12.92	0.7141	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	09/11/2017	Foreign Exchange Option	13.36	Put			90.94910	125.932	13.30	0.3626	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			368.64910	290.932	13.30	0.6374	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			448.69420	531.024	15.16	0.7582	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			115.29420	84.824	15.16	0.2418	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			125.03940	164.628	13.70	0.3948	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			378.13940	304.928	13.70	0.6052	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			84.08430	114.801	13.63	0.3037	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			479.38430	397.301	13.63	0.6963	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			193.06360	245.295	14.31	0.4518	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			372.36360	311.595	14.31	0.5482	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,062.68170	4,175.242	27.53	0.9962	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.98170	1.542	27.53	0.0038	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			212.51840	266.652	14.47	0.4669	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			366.11840	307.352	14.47	0.5331	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			958.59560	855.958	13.85	0.8952	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			24.99560	35.258	13.85	0.1048	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			0.00000	337.399	14.80	0.5203	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			0.00000	276.699	14.80	0.4797	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			251.99590	304.283	14.99	0.4533	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			438.19590	377.483	14.99	0.5467	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,185.15250	1,081.838	13.92	0.9156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			22.55250	32.138	13.92	0.0844	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			644.60990	567.625	14.73	0.6886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			142.00990	177.925	14.73	0.3114	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			292.76040	348.394	15.19	0.4827	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			415.36040	358.094	15.19	0.5173	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,530.73970	1,419.227	13.78	0.9700	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			8.13970	9.527	13.78	0.0300	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,909.64360	2,017.035	19.60	0.9434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			32.24360	26.734	19.60	0.0566	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,005.94130	908.753	14.16	0.8628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			43.34130	59.053	14.16	0.1372	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,570.28120	1,458.675	13.98	0.9719	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			7.68120	8.975	13.98	0.0281	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			484.86300	559.238	16.05	0.6194	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			277.46300	238.938	16.05	0.3806	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			120.94810	102.768	17.73	0.1877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			998.34810	1,093.068	17.73	0.8123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			832.90980	922.817	17.25	0.7663	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			155.50980	132.517	17.25	0.2337	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			378.28190	445.086	15.61	0.5520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			340.88190	294.786	15.61	0.4480	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			402.27160	470.942	15.71	0.5685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			324.87160	280.642	15.71	0.4315	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,023.88270	1,119.238	17.81	0.8185	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			116.48270	98.938	17.81	0.1815	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,014.64110	917.102	14.15	0.8658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			42.04110	57.402	14.15	0.1342	0.00	0	20,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			121.48000	153.913	14.64	0.2812	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			694.08000	613.613	14.64	0.7188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			730.72330	647.839	14.58	0.7397	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			108.12330	138.139	14.58	0.2603	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			135.92250	170.834	14.70	0.3027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			658.52250	580.534	14.70	0.6973	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			672.61300	593.628	14.68	0.7060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			130.01300	163.928	14.68	0.2940	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			651.54480	574.055	14.71	0.6930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			138.94480	174.355	14.71	0.3070	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			94.20550	79.866	18.21	0.1502	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,171.60550	1,270.166	18.21	0.8498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,335.03020	1,228.142	13.72	0.9466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			12.43020	18.442	13.72	0.0534	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			527.61200	459.910	14.95	0.6081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			205.01200	250.210	14.95	0.3919	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			151.47900	188.912	14.76	0.3245	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			624.07900	548.612	14.76	0.6755	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,103.21930	1,002.431	14.03	0.8938	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			30.61930	42.731	14.03	0.1062	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,451.10610	1,553.312	18.83	0.8955	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			63.70610	53.012	18.83	0.1045	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,814.45650	1,921.036	19.44	0.9357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			37.05650	30.736	19.44	0.0643	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,520.85960	1,409.371	13.73	0.9695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			8.25960	9.671	13.73	0.0305	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,976.99340	1,864.763	16.04	0.9851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			4.39340	5.063	16.04	0.0149	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			284.31240	244.948	16.00	0.3882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			471.71240	545.248	16.00	0.6118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,240.78400	1,135.995	13.84	0.9284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			18.18400	26.295	13.84	0.0716	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			715.93790	634.013	14.60	0.7314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			113.33790	144.313	14.60	0.2686	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			366.22420	317.233	15.45	0.4734	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			343.62420	407.533	15.45	0.5266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,530.73690	2,641.379	20.60	0.9749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			13.33690	11.079	20.60	0.0251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,350.98710	1,452.101	18.65	0.8804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			73.58710	61.801	18.65	0.1196	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			246.53980	296.974	15.07	0.4374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			469.13980	406.674	15.07	0.5626	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,728.73180	1,616.820	14.79	0.9782	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			6.13180	7.120	14.79	0.0218	0.00	0	20,141

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	13.23	Call			637.72180	561.240	14.74	0.6843	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			145.12180	181.540	14.74	0.3157	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,460.23110	1,562.577	18.84	0.8968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			62.83110	52.277	18.84	0.1032	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			204.06460	174.891	16.70	0.2953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			661.46460	745.191	16.70	0.7047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,482.48910	3,594.817	23.07	0.9898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			5.08910	4.517	23.07	0.0102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			807.13950	719.630	14.46	0.7796	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			84.53950	109.930	14.46	0.2204	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,339.49800	4,451.994	24.39	0.9960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			2.09800	1.694	24.39	0.0040	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			228.01990	195.724	16.47	0.3241	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			595.41990	676.024	16.47	0.6759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,452.61650	3,564.928	22.99	0.9895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			5.21650	4.628	22.99	0.0105	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			132.05740	112.313	17.57	0.2027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			939.45740	1,032.613	17.57	0.7973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,104.46310	3,216.531	22.07	0.9858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			7.06310	6.231	22.07	0.0142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			211.76170	181.579	16.62	0.3047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			639.16170	721.879	16.62	0.6953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			558.60670	488.295	14.89	0.6308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			186.00670	228.595	14.89	0.3692	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			254.69040	219.000	16.23	0.3550	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			532.09040	609.300	16.23	0.6450	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,412.79260	3,525.081	22.89	0.9892	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			5.39260	4.781	22.89	0.0108	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			18.52740	15.368	20.22	0.0341	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,295.92740	2,405.668	20.22	0.9659	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			539.87000	471.123	14.92	0.6172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			197.27000	241.423	14.92	0.3828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			137.13240	116.678	17.49	0.2095	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			914.53240	1,006.978	17.49	0.7905	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			4.73160	4.205	23.31	0.0095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,572.13160	3,684.505	23.31	0.9905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,836.49910	2,948.292	21.36	0.9818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			9.09910	7.991	21.36	0.0182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,522.32600	3,634.675	23.18	0.9901	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			4.92600	4.375	23.18	0.0099	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			4.69390	4.173	23.34	0.0094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,582.09390	3,694.473	23.34	0.9906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			4.65670	4.140	23.36	0.0093	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,592.05670	3,704.440	23.36	0.9907	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,291.73410	4,403.716	23.91	0.9954	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			2.83410	2.016	23.91	0.0046	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			263.14760	313.073	15.48	0.4357	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			494.24760	431.373	15.48	0.5643	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			341.62220	398.666	15.84	0.4900	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			443.42220	387.666	15.84	0.5100	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			261.00900	307.780	15.82	0.4028	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			585.60900	519.680	15.82	0.5972	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			763.55350	687.969	15.90	0.6818	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			194.05350	230.969	15.90	0.3182	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,157.26750	1,249.734	18.72	0.7864	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			166.76750	146.734	18.72	0.2136	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,258.53910	1,353.222	18.97	0.8075	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			148.03910	130.222	18.97	0.1925	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			716.87930	650.156	16.22	0.6161	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			300.27930	346.556	16.22	0.3839	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			795.67030	723.950	16.05	0.6582	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			249.07030	290.350	16.05	0.3418	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			808.30910	735.823	16.03	0.6646	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			241.70910	282.223	16.03	0.3354	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			260.37160	302.801	16.09	0.3515	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			776.97160	706.401	16.09	0.6485	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			953.74380	872.322	15.77	0.7303	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			175.04380	206.622	15.77	0.2697	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,065.66420	2,168.520	20.45	0.8836	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			94.36420	84.220	20.45	0.1164	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,324.90480	1,228.679	15.53	0.8528	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			876.99080	800.778	15.91	0.6963	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,820.23820	1,920.407	20.01	0.8569	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			118.93820	106.107	20.01	0.1431	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			76.20480	92.979	15.53	0.1472	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,148.73010	2,252.351	20.59	0.8913	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			87.43010	78.051	20.59	0.1087	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,555.65180	1,652.020	19.52	0.8200	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			154.35180	137.720	19.52	0.1800	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			208.29080	245.078	15.91	0.3037	0.00	0	3,496
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			757.04130	832.598	17.49	0.6097	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			401.54130	363.598	17.49	0.3903	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			745.48840	820.380	17.45	0.6024	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			414.28840	375.580	17.45	0.3976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			287.68440	264.103	18.74	0.2698	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			0.00000	1,081.572	15.55	0.7524	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			418.31180	383.677	17.74	0.3690	2,685,741.80	7,000	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,258.62990	1,347.580	18.48	0.7076	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			316.02990	290.080	18.48	0.2924	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,584.81070	1,679.291	19.19	0.7680	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			242.21070	221.791	19.19	0.2320	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,453.51380	1,358.804	15.31	0.8362	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	14.00	Call			571.41590	524.912	16.96	0.4715	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			390.33960	441.542	16.20	0.3970	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			807.73960	744.042	16.20	0.6030	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,373.03020	2,476.878	20.46	0.8652	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			130.43020	119.378	20.46	0.1348	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			950.91180	1,031.177	17.74	0.6310	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			81.87190	94.915	15.20	0.1311	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			863.89290	796.800	16.06	0.6304	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			346.49290	394.300	16.06	0.3696	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			607.95490	558.772	16.81	0.4941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			600.55490	666.272	16.81	0.5059	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			654.01590	722.412	16.96	0.5285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			767.10980	840.574	17.27	0.5716	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,962.88310	1,855.284	15.63	0.9211	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			45.48310	52.784	15.63	0.0789	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,227.92620	2,330.446	20.23	0.8516	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			145.32620	132.946	20.23	0.1484	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,599.27190	1,497.415	15.20	0.8689	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			205.11760	187.469	19.53	0.2008	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			953.73920	881.521	15.86	0.6714	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			286.33920	329.021	15.86	0.3286	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,073.28440	992.845	15.63	0.7196	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			225.88440	260.345	15.63	0.2804	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			504.50980	463.074	17.27	0.4284	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			94.11600	112.578	15.26	0.1498	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,005.05590	2,105.169	19.88	0.8274	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			172.45590	157.669	19.88	0.1726	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,298.16850	1,387.990	18.57	0.7158	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			305.56850	280.490	18.57	0.2842	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,787.71760	1,884.969	19.53	0.7992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			267.37560	245.502	18.94	0.2533	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			875.48070	807.707	16.04	0.6359	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			338.08070	385.207	16.04	0.3641	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			305.63680	350.031	15.93	0.3423	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			923.03680	852.531	15.93	0.6577	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,511.51600	1,415.078	15.26	0.8502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,122.64840	1,040.037	15.59	0.7374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			205.24840	237.537	15.59	0.2626	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,753.52800	1,850.274	19.47	0.7943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			210.92800	192.774	19.47	0.2057	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,459.97560	1,553.002	18.94	0.7467	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,643.76550	3,755.167	22.91	0.9331	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			60.88240	57.407	22.93	0.0666	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,653.48240	3,764.907	22.93	0.9334	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,634.05060	3,745.427	22.89	0.9328	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			0.00000	1,379.879	18.55	0.7142	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	14.90	Call			0.00000	282.379	18.55	0.2858	2,823,790.00	10,000	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,330.07390	1,420.572	18.65	0.7223	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			297.47390	273.072	18.65	0.2777	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			61.16550	57.667	22.91	0.0669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			0.00000	219.072	15.55	0.2476	2,190,724.00	10,000	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			0.00000	577.845	16.56	0.4670	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.00000	620.345	16.56	0.5330	2,481,378.80	4,000	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			972.52050	899.277	15.82	0.6795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			275.12050	316.777	15.82	0.3205	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			61.45060	57.927	22.89	0.0672	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			106.11380	126.304	15.31	0.1638	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			754.54880	694.201	16.34	0.5758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			437.14880	491.701	16.34	0.4242	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,370.28440	1,461.603	18.74	0.7302	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,374.20210	1,462.741	18.50	0.6937	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			370.20210	342.742	18.50	0.3063	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,043.36550	2,141.437	19.67	0.7977	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			229.36550	211.437	19.67	0.2023	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			942.17390	1,016.748	17.44	0.5766	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			571.37390	529.748	17.44	0.4234	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			877.81280	949.857	17.26	0.5542	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			615.31280	571.057	17.26	0.4458	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,346.14180	1,263.350	15.58	0.7276	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			288.04180	322.050	15.58	0.2724	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,517.93900	2,616.887	20.05	0.8076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			246.03900	228.187	20.05	0.1924	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,380.47420	1,296.421	15.55	0.7378	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			272.37420	305.121	15.55	0.2622	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,466.22760	1,551.214	18.41	0.6664	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			464.32760	432.514	18.41	0.3336	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			991.93230	927.672	16.24	0.6013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			523.83230	576.372	16.24	0.3987	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,489.36370	1,574.828	18.45	0.6706	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			457.46370	426.128	18.45	0.3294	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,752.99280	1,657.787	15.17	0.8320	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			144.89280	166.487	15.17	0.1680	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,120.42830	3,004.690	14.69	0.9795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			12.32830	13.390	14.69	0.0205	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			961.61750	898.941	16.33	0.5884	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			553.51750	607.641	16.33	0.4116	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,173.89040	2,069.538	14.76	0.9067	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			65.79040	78.238	14.76	0.0933	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,408.34410	1,323.294	15.52	0.7459	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			260.24410	291.994	15.52	0.2541	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,632.67720	2,521.888	14.34	0.9568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			24.57720	30.588	14.34	0.0432	0.00	0	32,782



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	12.75	Call			1,560.49070	1,470.355	15.37	0.7868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			202.39070	229.055	15.37	0.2132	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,775.54980	1,864.859	18.98	0.7173	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			383.64980	356.159	18.98	0.2827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,170.18320	1,247.737	17.78	0.6055	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			568.28320	529.037	17.78	0.3945	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,183.08800	1,106.750	15.76	0.6752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			374.98800	415.450	15.76	0.3248	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,241.66290	1,321.502	17.94	0.6216	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			539.76290	502.802	17.94	0.3784	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,266.07710	1,186.357	15.67	0.7027	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			327.97710	365.057	15.67	0.2973	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,833.49760	1,736.272	15.09	0.8487	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			125.39760	144.972	15.09	0.1513	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,641.68560	2,741.807	20.22	0.8190	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			229.78560	213.107	20.22	0.1810	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,615.06130	2,714.939	20.18	0.8166	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			233.16130	216.239	20.18	0.1834	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,233.69640	1,155.269	15.70	0.6922	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			345.59640	383.968	15.70	0.3078	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,799.65230	1,889.362	19.02	0.7210	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			377.75230	350.662	19.02	0.2790	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,088.08760	1,018.975	15.99	0.6403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			439.98760	487.675	15.99	0.3597	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,326.22510	2,423.145	19.78	0.7882	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			274.32510	254.445	19.78	0.2118	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,077.01610	1,008.445	16.02	0.6359	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			448.91610	497.145	16.02	0.3641	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			143.06970	134.515	22.17	0.1160	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,744.96970	3,853.215	22.17	0.8840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			144.02730	135.399	22.14	0.1167	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,725.92730	3,834.099	22.14	0.8833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,718.74010	1,808.051	18.89	0.7085	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			396.84010	369.351	18.89	0.2915	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			143.54720	134.957	22.15	0.1163	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,735.44720	3,843.657	22.15	0.8837	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			709.95400	771.541	16.71	0.4637	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			867.15400	811.741	16.71	0.5363	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			623.78540	679.588	16.46	0.4207	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			998.38540	936.788	16.46	0.5793	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,123.65350	1,196.339	17.52	0.5571	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			727.95350	682.139	17.52	0.4429	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,312.85870	3,193.368	13.60	0.9772	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.05870	16.568	13.60	0.0228	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,970.39960	1,878.889	14.94	0.8277	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			173.59960	202.089	14.94	0.1723	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	16.14	Put			2,277.24730	2,368.887	19.33	0.7263	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			434.04730	405.687	19.33	0.2737	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,726.92830	1,636.225	15.49	0.7679	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			280.12830	309.425	15.49	0.2321	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,195.23550	2,285.661	19.22	0.7166	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			452.03550	422.461	19.22	0.2834	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,649.93730	1,561.440	15.57	0.7493	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			313.13730	344.640	15.57	0.2507	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,493.54830	1,573.819	18.11	0.6135	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			650.34830	610.619	18.11	0.3865	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			576.76600	627.712	16.18	0.3743	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,223.56600	1,154.512	16.18	0.6257	0.00	0	732
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,890.60890	1,801.080	15.15	0.8089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			203.80890	234.280	15.15	0.1911	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,138.34360	2,227.892	19.14	0.7096	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			465.14360	434.692	19.14	0.2904	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			727.75270	682.962	17.75	0.4235	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,300.95270	1,376.162	17.75	0.5765	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			733.93610	688.704	17.72	0.4263	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,287.13610	1,361.904	17.72	0.5737	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,862.33430	1,773.510	15.23	0.8020	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			215.53430	246.710	15.23	0.1980	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			730.83730	685.824	17.74	0.4249	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,294.03730	1,369.024	17.74	0.5751	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,310.65900	1,382.037	17.78	0.5462	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			868.15900	818.037	17.78	0.4538	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			878.40290	829.530	18.10	0.4415	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,463.80290	1,536.730	18.10	0.5585	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			875.30740	826.621	18.11	0.4402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,470.70740	1,543.821	18.11	0.5598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			872.22430	823.725	18.12	0.4390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,477.62430	1,550.925	18.12	0.5610	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,497.68100	1,567.998	18.21	0.5354	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,014.08100	962.298	18.21	0.4646	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,023.28650	972.555	18.44	0.4539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,645.48650	1,717.055	18.44	0.5461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,020.20050	969.629	18.45	0.4528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,652.40050	1,724.129	18.45	0.5472	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,017.12550	966.714	18.46	0.4517	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,659.32550	1,731.215	18.46	0.5483	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,580.29180	1,513.244	17.43	0.5922	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,062.19180	1,118.044	17.43	0.4078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,576.01150	1,509.116	17.45	0.5910	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,067.91150	1,123.916	17.45	0.4090	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,571.74500	1,505.002	17.46	0.5898	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,073.64500	1,129.802	17.46	0.4102	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	15.18	Call			2,186.52150	2,100.242	18.69	0.5978	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,603.82150	1,653.842	18.69	0.4022	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,194.90710	2,108.309	18.67	0.5994	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,592.20710	1,641.909	18.67	0.4006	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,190.71460	2,104.266	18.68	0.5986	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,598.01460	1,647.866	18.68	0.4014	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,720.37530	1,772.880	18.91	0.4076	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,231.17530	2,145.080	18.91	0.5924	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,368.98460	2,279.430	18.94	0.6047	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,704.98460	1,756.430	18.94	0.3953	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,364.75390	2,275.295	18.94	0.6039	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,710.75390	1,762.295	18.94	0.3961	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,360.52140	2,271.178	18.95	0.6031	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,716.52140	1,768.178	18.95	0.3969	0.00	0	0
<b>Total \$ / R Option</b>												<b>10,181,634.60</b>	<b>31,000</b>	<b>3,063,278</b>
<b>Total \$ / R</b>												<b>365,060,237.50</b>	<b>57,013</b>	<b>4,476,336</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.60970		13.72260			0.0000	462,729.80	34	689
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.80250		13.91740			0.0000	0.00	0	17
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.99130		14.10810			0.0000	0.00	0	172
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.17680		14.29680			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.75520		14.87810			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>462,729.80</b>	<b>34</b>	<b>878</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			34,499.38800	29,842.289	15.58	0.4521	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			37,239.38800	43,872.289	15.58	0.5479	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			34,088.19250	29,478.558	15.61	0.4480	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			37,828.19250	44,508.558	15.61	0.5520	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			34,915.00280	30,210.137	15.56	0.4563	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			36,655.00280	43,240.137	15.56	0.5437	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			69,455.05810	63,814.027	16.51	0.5436	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			49,715.05810	55,564.027	16.51	0.4564	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			68,973.69710	63,365.132	16.52	0.5409	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			50,233.69710	56,115.132	16.52	0.4591	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			69,939.24980	64,266.034	16.49	0.5463	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			49,199.24980	55,016.034	16.49	0.4537	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			85,313.93790	79,637.137	16.65	0.5401	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			67,503.93790	73,507.137	16.65	0.4599	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			84,869.35480	79,217.586	16.66	0.5380	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			68,059.35480	74,087.586	16.66	0.4620	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			85,760.73560	80,058.835	16.64	0.5422	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			66,950.73560	72,928.835	16.64	0.4578	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			104,535.11870	98,466.911	16.67	0.5594	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			76,855.11870	82,786.911	16.67	0.4406	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			105,429.37730	99,317.431	16.65	0.5629	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	17/09/2018	Foreign Exchange Option	14.00	Put		75,749.37730	81,637.431	16.65	0.4371		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		104,981.28860	98,890.967	16.66	0.5612		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		76,301.28860	82,210.967	16.66	0.4388		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		157,601.14640	150,911.642	17.45	0.5910		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		106,791.14640	112,391.642	17.45	0.4090		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		157,174.49780	150,500.209	17.46	0.5898		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		107,364.49780	112,980.209	17.46	0.4102		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		158,029.18090	151,324.434	17.43	0.5922		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		106,219.18090	111,804.434	17.43	0.4078		0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>462,729.80</b>	<b>34</b>	<b>878</b>
£ / R On	31/10/2017	Foreign Exchange Future			17.79060	17.96160			0.0000		0.00	0	43
£ / R On	18/12/2017	Foreign Exchange Future			17.95170	18.12510			0.0000		2,333,721.00	130	199,590
£ / R On	19/03/2018	Foreign Exchange Future			18.26040	18.43740			0.0000		0.00	0	1,420
£ / R On	18/06/2018	Foreign Exchange Future			18.56210	18.74250			0.0000		0.00	0	3,383
£ / R On	17/09/2018	Foreign Exchange Future			18.86000	19.04560			0.0000		0.00	0	1,665
£ / R On	14/06/2019	Foreign Exchange Future			19.54010	19.73100			0.0000		0.00	0	0
<b>Total £ / R Future</b>											<b>2,333,721.00</b>	<b>130</b>	<b>206,101</b>
£ / R On	31/10/2017	Foreign Exchange Option	17.08	Call		900.33470	740.882	14.50	0.8941		0.00	0	0
£ / R On	31/10/2017	Foreign Exchange Option	17.08	Put		18.73470	30.282	14.50	0.1059		0.00	0	0
£ / R On	31/10/2017	Foreign Exchange Option	17.09	Call		891.06070	732.006	14.50	0.8908		0.00	0	0
£ / R On	31/10/2017	Foreign Exchange Option	17.09	Put		19.46070	31.406	14.50	0.1092		0.00	0	0
£ / R On	31/10/2017	Foreign Exchange Option	17.07	Call		909.63170	749.792	14.50	0.8973		0.00	0	0
£ / R On	31/10/2017	Foreign Exchange Option	17.07	Put		18.03170	29.192	14.50	0.1027		0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option	25.14	Call		1.92870	1.347	27.13	0.0023		0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option	25.14	Put		7,016.82870	7,189.647	27.13	0.9977		0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option	18.20	Put		557.18270	656.149	16.92	0.5609		0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option	18.20	Call		482.28270	407.849	16.92	0.4391		0.00	0	400
£ / R On	18/12/2017	Foreign Exchange Option	19.80	Put		1,779.09590	1,932.204	18.91	0.8789		0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option	19.80	Call		104.19590	83.904	18.91	0.1211		0.00	0	800
£ / R On	18/12/2017	Foreign Exchange Option	25.15	Call		1.90720	1.331	27.13	0.0022		0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option	25.15	Put		7,026.80720	7,199.631	27.13	0.9978		0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option	25.16	Call		1.88590	1.316	27.13	0.0022		0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option	25.16	Put		7,036.78590	7,209.616	27.13	0.9978		0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.21	Call		1,539.45490	1,409.922	16.64	0.7244		0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.21	Put		312.05490	359.522	16.64	0.2756		0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	20.14	Put		2,027.03750	2,171.122	18.87	0.7664		0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	20.14	Call		324.43750	291.522	18.87	0.2336		0.00	0	500
£ / R On	19/03/2018	Foreign Exchange Option	17.22	Call		1,532.23740	1,403.017	16.64	0.7226		0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.22	Put		314.83740	362.617	16.64	0.2774		0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.23	Call		1,525.03750	1,396.126	16.64	0.7208		0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.23	Put		317.63750	365.726	16.64	0.2792		0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.00	Call		1,694.98810	1,559.196	16.67	0.7602		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	17.00	Put			257.58810	298.796	16.67	0.2398	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,489.60770	1,380.259	17.01	0.6273	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			657.10770	728.159	17.01	0.3727	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,501.08010	1,391.156	17.00	0.6304	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			648.58010	719.056	17.00	0.3696	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,495.33290	1,385.696	17.01	0.6289	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			652.83290	723.596	17.01	0.3711	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,676.77580	1,567.353	17.28	0.6117	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			871.17580	947.353	17.28	0.3883	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,671.43120	1,562.250	17.28	0.6105	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			875.83120	952.250	17.28	0.3895	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,666.09330	1,557.153	17.29	0.6092	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			880.49330	957.153	17.29	0.3908	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,285.55550	2,165.824	16.96	0.6291	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,174.55550	1,245.724	16.96	0.3709	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,280.10560	2,160.819	16.97	0.6282	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,179.10560	1,250.719	16.97	0.3718	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,274.65600	2,155.816	16.97	0.6273	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,183.65600	1,255.716	16.97	0.3727	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,200</b>
<b>Total £ / R</b>												<b>2,333,721.00</b>	<b>130</b>	<b>208,301</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12153		0.12261			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12391		0.12501			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12627		0.12739			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13968		0.14090			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,276.10040	1,169.876	14.55	0.9485	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			15.30040	16.777	14.55	0.0515	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			492.52810	420.098	16.38	0.5854	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			231.72810	266.998	16.38	0.4146	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			138.45120	108.758	18.45	0.2082	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			877.65120	955.658	18.45	0.7918	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			869.66100	800.672	18.27	0.6282	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			368.86100	409.372	18.27	0.3718	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			434.73440	392.992	19.60	0.3793	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			933.93440	1,001.692	19.60	0.6207	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,582.55020	1,487.186	17.00	0.8688	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			81.75020	95.886	17.00	0.1312	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			700.64410	648.495	19.48	0.4600	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			961.14410	1,021.195	19.48	0.5400	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			406.29330	372.563	20.48	0.2997	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,666.79330	1,745.263	20.48	0.7003	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,172.98230	1,098.819	18.34	0.6599	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	0.12	Put			433.48230	471.519	18.34	0.3401	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,946.25540	1,873.431	19.24	0.6603	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			856.55540	905.231	19.24	0.3397	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,504.98650	1,442.010	20.27	0.5487	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,415.28650	1,473.810	20.27	0.4513	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,502.66230	2,413.095	17.64	0.7823	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			412.96230	444.895	17.64	0.2177	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
€ / R	On	27/10/2017	Foreign Exchange Future			16.00000		16.12670			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.06530		16.19300			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.10990		16.23770			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.17850		16.30750			0.0000	67,496,702.00	4,172	105,242
€ / R	On	27/12/2017	Foreign Exchange Future			16.21180		16.34050			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.33780		16.46630			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.50090		16.63220			0.0000	4,125,225.00	250	14,467
€ / R	On	18/06/2018	Foreign Exchange Future			16.82110		16.95590			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.14410		17.28340			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.20510		18.34970			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>71,621,927.00</b>	<b>4,422</b>	<b>124,875</b>
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			12.59700	22.348	14.38	0.1000	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			719.29700	602.348	14.38	0.9000	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			140.91720	186.259	13.18	0.3968	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			423.91720	341.559	13.18	0.6032	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			62.53980	90.163	13.22	0.2051	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			790.23980	690.063	13.22	0.7949	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			559.46440	486.197	14.20	0.5842	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			251.96440	307.697	14.20	0.4158	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			449.73670	388.561	14.43	0.5038	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			342.23670	410.061	14.43	0.4962	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			685.75170	602.016	14.03	0.6642	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			178.25170	223.516	14.03	0.3358	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			828.00910	734.266	13.86	0.7398	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			120.50910	155.766	13.86	0.2602	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,184.88790	2,056.625	15.64	0.9800	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			7.38790	8.125	15.64	0.0200	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			534.08360	620.822	15.10	0.6179	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			311.58360	269.322	15.10	0.3821	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			288.17720	248.808	15.24	0.3590	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			580.67720	670.308	15.24	0.6410	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.42550	3.356	25.52	0.0061	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,106.92550	5,234.855	25.52	0.9939	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,313.85400	2,185.466	16.17	0.9831	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			6.35400	6.966	16.17	0.0169	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			51.94610	43.186	17.84	0.0795	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,814.44610	1,934.686	17.84	0.9205	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			53.28230	44.307	17.81	0.0813	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,795.78230	1,915.807	17.81	0.9187	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			446.14620	526.635	14.82	0.5686	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			363.64620	315.135	14.82	0.4314	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			52.61000	43.742	17.83	0.0804	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,805.11000	1,925.242	17.83	0.9196	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			147.76260	186.065	14.39	0.2745	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			868.26260	777.866	14.39	0.7255	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			260.88470	308.964	15.15	0.3291	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			927.18470	846.764	15.15	0.6709	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			91.25400	105.607	14.62	0.1278	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,854.45050	1,738.097	14.63	0.8707	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			92.25050	107.197	14.63	0.1293	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			90.26940	104.037	14.62	0.1263	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			34.53950	39.664	15.91	0.0524	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,666.73950	2,540.564	15.91	0.9476	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,696.50510	1,589.827	14.70	0.8414	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			114.30510	138.927	14.70	0.1586	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,863.45400	1,746.507	14.62	0.8722	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,655.13330	1,549.749	14.72	0.8327	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			122.93330	148.849	14.72	0.1673	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			608.67560	681.055	15.74	0.4791	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			740.87560	681.955	15.74	0.5209	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,872.46940	1,754.937	14.62	0.8737	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,724.03300	1,625.254	14.97	0.7652	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			268.13300	304.154	14.97	0.2348	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,239.76160	3,110.156	14.85	0.9559	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			33.86160	39.056	14.85	0.0441	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,731.39330	1,632.378	14.97	0.7669	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			265.49330	301.278	14.97	0.2331	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,913.34310	1,808.789	14.89	0.8048	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			207.44310	237.689	14.89	0.1952	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,779.98590	3,903.835	20.25	0.8673	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			185.88590	174.935	20.25	0.1327	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,716.68650	1,618.148	14.98	0.7636	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			270.78650	307.048	14.98	0.2364	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,138.26840	1,073.207	16.10	0.5346	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			974.86840	1,049.107	16.10	0.4654	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,146.94440	1,081.519	16.08	0.5375	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			963.54440	1,037.419	16.08	0.4625	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,142.60170	1,077.355	16.09	0.5360	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			969.20170	1,043.255	16.09	0.4640	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			810.70100	870.336	16.01	0.3176	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,294.78210	2,209.992	16.02	0.6813	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			815.08210	874.892	16.02	0.3187	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,289.18420	2,204.561	16.02	0.6802	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			819.48420	879.461	16.02	0.3198	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,300.40100	2,215.435	16.01	0.6824	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>418,652</b>
<b>Total € / R</b>												<b>71,621,927.00</b>	<b>4,422</b>	<b>543,527</b>
AUS / R	On	18/12/2017	Foreign Exchange Future			10.64230		10.66360			0.0000	0.00	0	10,246
AUS / R	On	27/12/2017	Foreign Exchange Future			10.65660		10.67780			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.78480		10.80690			0.0000	0.00	0	100
AUS / R	On	18/06/2018	Foreign Exchange Future			10.92430		10.94720			0.0000	0.00	0	1,544
AUS / R	On	17/09/2018	Foreign Exchange Future			11.06120		11.08560			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			11.48030		11.50430			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,890</b>
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			31.13850	29.272	17.90	0.0813	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,247.53850	1,266.972	17.90	0.9187	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			32.34050	30.394	17.86	0.0841	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,228.74050	1,248.094	17.86	0.9159	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			31.73350	29.828	17.88	0.0827	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,238.13350	1,257.528	17.88	0.9173	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			740.77600	722.708	14.91	0.8337	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			62.97600	66.108	14.91	0.1663	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			732.54690	714.570	14.91	0.8300	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			64.74690	67.970	14.91	0.1700	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			749.04270	730.886	14.91	0.8373	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			61.24270	64.286	14.91	0.1627	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			943.76260	926.439	15.16	0.7931	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			126.86260	131.639	15.16	0.2069	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			936.00090	918.752	15.16	0.7903	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			129.10090	133.952	15.16	0.2097	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			928.26880	911.095	15.15	0.7875	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			131.36880	136.295	15.15	0.2125	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			328.98380	338.312	14.72	0.3524	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			777.85760	764.163	14.70	0.6535	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			320.65760	329.863	14.70	0.3465	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			772.00470	758.371	14.71	0.6505	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			324.80470	334.071	14.71	0.3495	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			766.18380	752.612	14.72	0.6476	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			615.70580	604.005	14.84	0.5138	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			650.10580	662.805	14.84	0.4862	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			611.65740	599.961	14.85	0.5113	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			656.05740	668.761	14.85	0.4887	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			619.78390	608.070	14.82	0.5163	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	17/09/2018	Foreign Exchange Option	11.11	Put			644.18390	656.870	14.82	0.4837	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			609.52330	617.704	14.29	0.3768	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,104.06230	1,088.150	14.27	0.6270	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			599.76230	607.850	14.27	0.3730	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,098.92950	1,083.066	14.28	0.6251	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			604.62950	612.766	14.28	0.3749	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,093.82330	1,078.004	14.29	0.6232	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>11,890</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.91290		10.96880			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.07210		11.12880			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.22500		11.28300			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>350</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			521.48290	479.816	13.66	0.7334	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			92.68290	106.915	13.66	0.2666	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			514.20460	472.824	13.67	0.7280	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			95.40460	109.924	13.67	0.2720	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			528.81780	486.864	13.66	0.7388	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			90.01780	103.964	13.66	0.2612	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,124.14720	1,074.711	13.76	0.8628	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			65.34720	72.611	13.76	0.1372	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,115.60690	1,066.306	13.76	0.8604	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			66.80690	74.206	13.76	0.1396	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,132.71100	1,083.144	13.76	0.8652	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			63.91100	71.044	13.76	0.1348	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			774.99790	738.447	14.07	0.6459	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			311.99790	333.447	14.07	0.3541	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			769.20300	732.824	14.08	0.6429	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			316.20300	337.824	14.08	0.3571	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			780.82570	744.100	14.06	0.6490	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			307.82570	329.100	14.06	0.3510	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>350</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			13.99930		14.17440			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.29340		14.47200			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.58580		14.76920			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.09660		16.30670			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			423.83760	341.018	14.87	0.4990	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			279.43760	371.718	14.87	0.5010	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			418.42820	336.964	14.90	0.4946	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			284.02820	377.664	14.90	0.5054	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			429.29320	345.116	14.84	0.5034	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			274.89320	365.816	14.84	0.4966	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			764.32450	667.964	15.91	0.5591	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			442.32450	524.563	15.91	0.4409	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			759.03120	663.192	15.92	0.5564	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			447.03120	529.792	15.92	0.4436	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			769.64230	672.763	15.90	0.5618	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			437.64230	519.363	15.90	0.4382	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			900.79890	807.635	16.26	0.5381	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			661.59890	751.835	16.26	0.4619	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			896.11580	803.350	16.27	0.5361	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			666.91580	757.550	16.27	0.4639	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			891.45430	799.086	16.28	0.5341	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			672.25430	763.286	16.28	0.4659	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,198.29120	2,054.015	15.81	0.7041	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			621.59120	687.415	15.81	0.2959	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,192.40330	2,048.391	15.82	0.7029	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			625.70330	691.791	15.82	0.2971	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,204.19400	2,059.661	15.80	0.7053	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			617.49400	683.061	15.80	0.2947	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.06070		2.07750			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.07820		2.09550			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.09510		2.11260			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16320		2.18160			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,483.54770	1,341.885	15.66	0.8246	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			108.54770	134.885	15.66	0.1754	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,400.24860	1,261.987	15.65	0.8043	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			125.24860	154.987	15.65	0.1957	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,318.88760	1,185.556	15.69	0.7820	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			143.88760	178.556	15.69	0.2180	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			284.63340	327.962	16.04	0.2405	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,993.71660	1,857.741	16.03	0.7892	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			238.71660	275.741	16.03	0.2108	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,915.93120	1,783.045	16.04	0.7746	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			260.93120	301.045	16.04	0.2254	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,839.63340	1,709.961	16.04	0.7595	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,602.72470	1,495.290	15.92	0.6343	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			676.72470	744.291	15.92	0.3657	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,544.65590	1,441.720	15.98	0.6199	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			718.65590	790.720	15.98	0.3801	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,662.31810	1,550.435	15.86	0.6488	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			636.31810	699.434	15.86	0.3512	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,937.38660	2,804.538	16.30	0.7003	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			921.38660	972.538	16.30	0.2997	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,873.54090	2,745.272	16.33	0.6918	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			957.54090	1,013.272	16.33	0.3082	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,002.11640	2,864.789	16.27	0.7088	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			886.11640	932.789	16.27	0.2912	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.18540		2.20250			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.22910		2.24660			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.27390		2.29190			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.57900		2.60130			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,883.49160	1,730.983	15.29	0.8914	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			58.49160	76.983	15.29	0.1086	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,065.66110	1,908.873	15.24	0.9178	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			40.66110	54.873	15.24	0.0822	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,973.92650	1,819.185	15.26	0.9052	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			48.92650	65.185	15.26	0.0948	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,309.47350	1,209.545	16.32	0.6030	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			643.47350	718.545	16.32	0.3970	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,255.94280	1,159.259	16.41	0.5863	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			689.94280	768.259	16.41	0.4137	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,364.81530	1,261.627	16.23	0.6198	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			598.81530	670.627	16.23	0.3802	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			908.37450	987.133	16.10	0.4156	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,630.32270	1,524.061	15.95	0.6111	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			811.32270	885.061	15.95	0.3889	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,578.11420	1,474.371	16.02	0.5977	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			859.11420	935.371	16.02	0.4023	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,527.37450	1,426.133	16.10	0.5844	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,995.58450	4,807.332	16.14	0.8356	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			482.58450	517.332	16.14	0.1644	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,918.95220	4,732.310	16.17	0.8297	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			505.95220	542.310	16.17	0.1703	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,072.95390	4,883.119	16.11	0.8414	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			459.95390	493.119	16.11	0.1586	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74600		1.76110			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.77460		1.78980			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.80160		1.81680			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.99100		2.00840			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			446.48580	383.642	16.46	0.4371	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			535.48580	623.642	16.46	0.5629	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			407.46910	349.180	16.63	0.4071	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			596.46910	689.180	16.63	0.5929	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			488.69400	421.090	16.29	0.4683	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			477.69400	561.090	16.29	0.5317	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,016.17280	932.940	16.21	0.5940	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			518.17280	586.940	16.21	0.4060	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			963.41630	882.162	16.28	0.5729	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			565.41630	636.162	16.28	0.4271	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,071.22140	985.936	16.13	0.6152	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			473.22140	539.936	16.13	0.3848	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,258.10110	1,174.288	16.23	0.5953	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			690.10110	758.288	16.23	0.4047	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,207.49490	1,126.593	16.33	0.5787	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			739.49490	810.593	16.33	0.4213	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,310.52920	1,223.781	16.14	0.6121	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			642.52920	707.781	16.14	0.3879	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,074.13580	2,947.672	16.62	0.7438	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			690.13580	737.672	16.62	0.2562	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,209.86110	3,079.155	16.56	0.7610	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			625.86110	669.155	16.56	0.2390	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,141.50130	3,012.898	16.59	0.7525	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			657.50130	702.898	16.59	0.2475	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.13020		0.13110			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12970		0.13040			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12890		0.13030			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	18/12/2017	Foreign Exchange Future			1.73190		1.73900			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.76100		1.76830			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.78970		1.79720			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.91060		1.91870			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.67860		9.68640			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.80310		9.81130			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.92560		9.93430			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.88160		10.89390			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			207.81340	203.260	15.84	0.4346	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			331.41340	334.660	15.84	0.5654	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			204.12470	199.611	15.86	0.4288	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			337.72470	341.011	15.86	0.5712	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			211.55840	206.965	15.82	0.4404	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			325.15840	328.365	15.82	0.5596	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			602.57680	597.548	15.69	0.6580	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			241.27680	244.448	15.69	0.3420	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			596.56320	591.576	15.70	0.6542	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			245.26320	248.476	15.70	0.3458	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			608.63340	603.560	15.68	0.6618	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			237.33340	240.460	15.68	0.3382	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			550.27060	545.478	15.41	0.5524	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			455.97060	459.878	15.41	0.4476	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			545.54740	540.765	15.42	0.5492	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			461.24740	465.165	15.42	0.4508	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			555.02640	550.223	15.40	0.5555	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			450.72640	454.623	15.40	0.4445	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,384.85440	1,369.660	14.92	0.7177	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			410.95440	408.060	14.92	0.2823	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,378.76500	1,363.578	14.93	0.7159	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			414.86500	411.978	14.93	0.2841	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,390.96540	1,375.764	14.91	0.7196	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			407.06540	404.164	14.91	0.2804	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31810		1.32890			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33020		1.34120			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.34620		1.35370			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.43920		1.45140			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			289.00000	181.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			189.00000	81.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			89.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	19.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			412.00000	302.000		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			312.00000	202.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			212.00000	102.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			337.00000	262.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			237.00000	162.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			437.00000	362.000		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			1,314.00000	1,192.000		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			1,214.00000	1,092.000		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			1,414.00000	1,292.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31900		1.32080			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32300		1.32480			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.32670		1.32850			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18870		1.18840			0.0000	5,943.50	5	45
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19550		1.19510			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.20230		1.20190			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>5,943.50</b>	<b>5</b>	<b>45</b>
<b>Total QUANTO € / \$</b>												<b>5,943.50</b>	<b>5</b>	<b>45</b>
RAIN	On	18/12/2017	Foreign Exchange Future			24,210.54000		24,410.66000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,601.75000		24,806.25000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Future			10.06450		10.13180			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.22090		10.28950			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.37590		10.44540			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.48140		11.56130			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			438.46130	393.042	14.43	0.6719	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			116.66130	138.542	14.43	0.3281	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			431.75580	386.727	14.44	0.6658	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			119.95580	142.227	14.44	0.3342	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			445.22680	399.418	14.42	0.6779	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			113.42680	134.918	14.42	0.3221	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			576.76900	537.063	14.84	0.6231	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			247.26900	276.163	14.84	0.3769	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			570.94890	531.520	14.85	0.6191	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			251.44890	280.620	14.85	0.3809	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			582.63360	542.648	14.83	0.6271	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			243.13360	271.748	14.83	0.3729	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			681.51240	641.996	14.59	0.6118	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			336.11240	366.096	14.59	0.3882	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			676.03360	636.742	14.60	0.6086	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			340.63360	370.842	14.60	0.3914	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			687.02880	647.288	14.58	0.6150	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			331.62880	361.388	14.58	0.3850	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,826.21010	1,761.404	14.77	0.7936	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			264.91010	280.003	14.77	0.2064	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,818.76720	1,754.074	14.77	0.7921	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			267.46720	282.674	14.77	0.2079	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,833.66990	1,768.746	14.77	0.7951	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			262.36990	277.346	14.77	0.2049	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/12/2017	Foreign Exchange Future			3.65890		3.66340			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.61390		3.61980			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.57490		3.57810			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.56310		3.60700			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			56.06210	52.375	13.76	0.3660	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	18/12/2017	Foreign Exchange Option	3.74	Put			132.66210	133.475	13.76	0.6340	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			52.78000	49.226	13.79	0.3495	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			139.38000	140.326	13.79	0.6505	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			59.50390	55.684	13.72	0.3829	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			126.10390	126.784	13.72	0.6171	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			191.12950	184.502	14.14	0.6291	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			91.32950	90.602	14.14	0.3709	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			184.87760	178.319	14.10	0.6177	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			95.07760	94.419	14.10	0.3823	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			197.49020	190.796	14.17	0.6404	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			87.69020	86.896	14.17	0.3596	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			139.82260	135.660	14.69	0.4470	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			221.72260	220.760	14.69	0.5530	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			136.04820	131.952	14.71	0.4382	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			227.94820	227.052	14.71	0.5618	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			143.68170	139.453	14.66	0.4558	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			215.58170	214.553	14.66	0.5442	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			333.11300	306.072	15.58	0.5640	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			246.11300	262.972	15.58	0.4360	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			328.11910	301.329	15.58	0.5585	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			251.11910	268.229	15.58	0.4415	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			323.18320	296.643	15.58	0.5529	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			256.18320	273.543	15.58	0.4471	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38620		1.39390			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.36860		1.37630			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.35380		1.35980			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>429,302,924.20</b>	<b>30,604</b>	<b>1,760,069</b>
<b>Total Options</b>												<b>10,181,634.60</b>	<b>31,000</b>	<b>3,484,130</b>
<b>Grand Total:</b>												<b>439,484,558.80</b>	<b>61,604</b>	<b>5,244,199</b>