



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: 07/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/06/2017	Foreign Exchange Future	12.81900	12.79060			0.0000	0.00	0	0
\$ / R	On	08/06/2017	Foreign Exchange Future	12.82300	12.71330			0.0000	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Future	12.82300	12.79060			0.0000	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Future	12.82750	12.79730			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future	12.84320	12.81290			0.0000	2,471,237,171.20	192,416	973,825
\$ / R	On	28/06/2017	Foreign Exchange Future	12.86290	12.83260			0.0000	0.00	0	113
\$ / R	On	30/06/2017	Foreign Exchange Future	12.86730	12.83690			0.0000	0.00	0	5,060
\$ / R	On	05/07/2017	Foreign Exchange Future	12.87820	12.84790			0.0000	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Future	12.88260	12.85230			0.0000	0.00	0	5,100
\$ / R	On	10/07/2017	Foreign Exchange Future	12.88920	12.85880			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future	12.89350	12.86310			0.0000	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Future	12.89780	12.86740			0.0000	0.00	0	2,524
\$ / R	On	17/07/2017	Foreign Exchange Future	12.90430	12.87390			0.0000	0.00	0	1,272
\$ / R	On	19/07/2017	Foreign Exchange Future	12.90860	12.92250			0.0000	13,941,288.00	1,080	1,080
\$ / R	On	21/07/2017	Foreign Exchange Future	12.91290	12.88250			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future	12.92150	12.89100			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future	12.92580	12.89530			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future	12.93440	12.90390			0.0000	0.00	0	3,274
\$ / R	On	04/08/2017	Foreign Exchange Future	12.94300	12.91250			0.0000	0.00	0	1,350
\$ / R	On	11/08/2017	Foreign Exchange Future	12.95800	12.92740			0.0000	0.00	0	70
\$ / R	On	17/08/2017	Foreign Exchange Future	12.97060	12.94000			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	29/08/2017	Foreign Exchange Future			12.99570		12.96530			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.03760		13.00730			0.0000	782,986,105.60	60,056	190,630
\$ / R	On	27/09/2017	Foreign Exchange Future			13.05650		13.02610			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.05860		13.02820			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.11100		13.08060			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.11930		13.08900			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.15490		13.12470			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.18640		13.15610			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.22790		13.19760			0.0000	0.00	0	89,427
\$ / R	On	22/12/2017	Foreign Exchange Future			13.23610		13.20580			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.25860		13.22850			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.34440		13.31480			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.34850		13.31900			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.41370		13.38440			0.0000	0.00	0	9,397
\$ / R	On	25/04/2018	Foreign Exchange Future			13.48850		13.45940			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.52090		13.49180			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.52900		13.49990			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.59850		13.57010			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.71780		13.69090			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.79240		13.76630			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.91390		13.88920			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.98000		13.95610			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.11000		14.08760			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.18030		14.15870			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>3,268,164,564.80</b>	<b>253,552</b>	<b>1,289,668</b>
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			38.94790	0.000	20.93	0.0000	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			79.54790	69.000	20.93	1.0000	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,709.41530	1,681.000	20.93	1.0000	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			0.01530	0.000	20.93	0.0000	0.00	0	0
\$ / R	On	08/06/2017	Foreign Exchange Option	13.00	Put			0.00000	191.846	26.25	0.8391	0.00	0	0
\$ / R	On	08/06/2017	Foreign Exchange Option	13.00	Call			0.00000	14.846	26.25	0.1609	445,392.00	30,000	30,000
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			238.20970	202.927	22.91	0.7881	0.00	0	20,000
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			28.80970	25.927	22.91	0.2119	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Put			271.92510	240.810	18.47	0.7623	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Call			39.22510	38.310	18.47	0.2377	0.00	0	40,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			421.18190	390.127	20.45	0.8818	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			18.48190	17.627	20.45	0.1182	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			44.77670	44.008	18.12	0.2679	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			247.47670	216.508	18.12	0.7321	0.00	0	100
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call			69.21570	69.689	16.96	0.3920	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put			171.91570	142.189	16.96	0.6080	0.00	0	200
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			0.21480	0.160	32.72	0.0008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,707.31480	2,676.960	32.72	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			0.21260	0.160	32.81	0.0008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,717.31260	2,686.960	32.81	0.9992	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	19/06/2017	Foreign Exchange Option	15.51	Call			0.21720	0.160	32.62	0.0008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			0.38220	0.277	29.67	0.0014	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,687.10610	4,656.816	44.24	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.00610	0.016	44.24	0.0001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			476.38570	443.117	17.62	0.8315	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			533.86140	558.039	17.20	0.9194	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			20.96140	14.839	17.20	0.0806	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put			609.88370	576.475	18.05	0.8998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call			22.78370	19.675	18.05	0.1002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			2,287.48220	2,257.077	29.67	0.9986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			3.52760	3.099	22.82	0.0165	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			32.84690	29.731	17.76	0.1425	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			519.94690	486.531	17.76	0.8575	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			6,187.10000	6,156.800	44.24	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.00000	0.000	44.24	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			39.28570	36.317	17.62	0.1685	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			3.05140	2.065	21.27	0.0119	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,937.81190	1,907.362	27.48	0.9970	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			0.71190	0.562	27.48	0.0030	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,588.57720	1,558.072	25.30	0.9933	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			1.47720	1.272	25.30	0.0067	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			1,230.62760	1,199.899	22.82	0.9835	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			65.97590	64.337	17.19	0.2677	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			493.68370	460.341	17.67	0.8423	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			36.58370	33.541	17.67	0.1577	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			43.67940	40.860	17.53	0.1857	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			450.77940	417.660	17.53	0.8143	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,035.95140	1,065.265	21.27	0.9881	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			8.11610	5.906	18.27	0.0347	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			188.94510	198.763	16.59	0.5914	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			136.04510	115.563	16.59	0.4086	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			364.93520	383.568	16.93	0.8153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			52.03520	40.368	16.93	0.1847	0.00	0	2,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			353.07590	321.137	17.19	0.7323	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			28.40910	25.254	17.88	0.1241	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			818.79980	847.396	19.21	0.9754	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			5.89980	4.196	19.21	0.0246	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,439.19270	1,408.670	24.36	0.9901	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			2.09270	1.870	24.36	0.0099	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			721.01610	749.106	18.27	0.9653	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			26.40460	23.253	17.93	0.1157	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			579.20070	604.443	17.27	0.9365	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			16.30070	11.243	17.27	0.0635	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			224.67620	196.718	16.67	0.5723	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			117.57620	119.918	16.67	0.4277	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			555.50910	522.054	17.88	0.8759	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	19/06/2017	Foreign Exchange Option	13.45	Call			18.91040	15.913	18.19	0.0833	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			59.62320	57.592	17.27	0.2452	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			376.72320	344.392	17.27	0.7548	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			446.56440	468.208	17.07	0.8750	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			33.66440	25.008	17.07	0.1250	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			573.50460	540.053	17.93	0.8843	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			212.04170	184.706	16.61	0.5523	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			993.81470	962.318	20.83	0.9702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			6.71470	5.518	20.83	0.0298	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			93.28570	76.547	16.73	0.3034	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			256.18570	269.747	16.73	0.6966	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			656.01040	622.713	18.19	0.9167	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			0.45180	0.335	29.04	0.0017	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			167.37280	175.903	16.53	0.5507	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			154.47280	132.703	16.53	0.4493	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			53.81310	51.458	17.36	0.2241	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			400.91310	368.258	17.36	0.7759	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			124.94170	127.906	16.61	0.4477	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			0.35250	0.252	29.98	0.0013	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			703.30810	669.625	18.34	0.9310	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			16.20810	12.825	18.34	0.0690	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			896.02770	863.997	20.00	0.9611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			8.92770	7.197	20.00	0.0389	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			2,187.55180	2,157.135	29.04	0.9983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			115.19730	96.392	16.65	0.3593	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			2.80930	2.550	23.57	0.0134	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,319.90930	1,289.350	23.57	0.9866	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			600.74270	567.319	18.02	0.8961	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			23.64270	20.519	18.02	0.1039	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,337.45250	2,307.052	29.98	0.9987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			0.24540	0.164	31.54	0.0008	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			3.91140	3.393	22.49	0.0181	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,191.01140	1,160.193	22.49	0.9819	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			886.29030	854.197	19.91	0.9600	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			9.19030	7.397	19.91	0.0400	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			218.09730	229.592	16.65	0.6407	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			0.13810	0.155	37.41	0.0007	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			1.73320	1.518	24.86	0.0080	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,518.83320	1,488.318	24.86	0.9920	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,449.14320	1,418.621	24.42	0.9904	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			2.04320	1.821	24.42	0.0096	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,587.34540	2,556.964	31.54	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			1,062.63250	1,031.423	21.41	0.9751	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			3,047.25500	3,016.955	36.04	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			0.15500	0.155	36.04	0.0007	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,387.21920	3,356.956	39.36	0.9994	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	19/06/2017	Foreign Exchange Option	16.20	Call		0.11920	0.156	39.36	0.0006	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		3,187.23810	3,156.955	37.41	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		1,023.27640	991.911	21.08	0.9724	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		2.48070	2.254	23.92	0.0119	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,369.58070	1,339.054	23.92	0.9881	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		3,037.25630	3,006.955	35.94	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		0.15630	0.155	35.94	0.0007	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		5.53250	4.623	21.41	0.0249	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		1,300.05470	1,269.460	23.40	0.9859	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		3,447.21450	3,416.957	39.95	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		0.11450	0.157	39.95	0.0006	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,688.28530	1,657.795	25.92	0.9947	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		1.18530	0.995	25.92	0.0053	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		6.17640	5.111	21.08	0.0276	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.00010	0.000	44.24	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		2.19580	1.971	24.24	0.0104	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,419.29580	1,388.771	24.24	0.9896	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		3,287.22800	3,256.955	38.38	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		0.12800	0.155	38.38	0.0007	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		2.95470	2.660	23.40	0.0141	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		0.00070	0.002	44.24	0.0000	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		91.55390	91.765	16.90	0.3517	0.00	0	1,078
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		278.65390	248.565	16.90	0.6483	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		0.00090	0.003	44.24	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		5,237.10090	5,206.803	44.24	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,837.10010	5,806.800	44.24	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,967.26630	2,936.955	35.26	0.9993	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,897.10000	6,866.800	44.24	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.00000	0.000	44.24	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,917.17170	3,886.952	44.24	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		0.07170	0.152	44.24	0.0006	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		5,337.10070	5,306.802	44.24	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,697.31720	2,666.960	32.62	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		0.54830	0.418	28.36	0.0022	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		2,077.64830	2,047.218	28.36	0.9978	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		0.21950	0.161	32.52	0.0008	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,687.31950	2,656.960	32.52	0.9992	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		0.16630	0.156	35.26	0.0007	0.00	0	17,600
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		708.68520	679.973	18.77	0.8534	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		41.28520	42.873	18.77	0.1466	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,408.07670	3,377.878	34.18	0.9975	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		0.67670	0.778	34.18	0.0025	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		890.39580	861.480	19.15	0.8998	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		27.29580	28.780	19.15	0.1002	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		1,170.85690	1,141.702	19.68	0.9339	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		18.75690	19.902	19.68	0.0661	0.00	0	5,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put		758.65850	731.741	18.55	0.8220	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call		60.95850	64.341	18.55	0.1780	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		1,234.37470	1,205.021	19.65	0.9270	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		23.17470	24.221	19.65	0.0730	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		5,117.03830	5,086.647	31.89	0.9995	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		0.13830	0.147	31.89	0.0005	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		33.88470	35.455	19.35	0.0995	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		1,120.78470	1,091.955	19.35	0.9005	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		441.33520	418.182	16.97	0.6245	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		168.73520	175.982	16.97	0.3755	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		911.49900	883.700	18.52	0.8337	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		65.39900	68.000	18.52	0.1663	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put		0.00000	288.155	16.16	0.4955	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call		0.00000	276.755	16.16	0.5045	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,694.74790	1,665.288	20.45	0.9511	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		17.24790	18.188	20.45	0.0489	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,442.58830	1,412.911	19.74	0.9163	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		33.58830	34.411	19.74	0.0837	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		192.14450	199.191	16.90	0.3755	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		501.14450	477.691	16.90	0.6245	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		733.07160	706.813	17.78	0.7349	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		128.37160	132.613	17.78	0.2651	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,637.85020	3,607.596	27.10	0.9919	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		3.15020	3.396	27.10	0.0081	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		917.20650	889.619	18.21	0.7902	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		101.10650	104.019	18.21	0.2098	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put		587.65680	563.400	17.11	0.6424	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call		200.15680	206.400	17.11	0.3576	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		947.43970	919.987	18.12	0.7696	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		124.83970	127.987	18.12	0.2304	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		637.33640	612.958	17.05	0.6353	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		227.33640	233.558	17.05	0.3647	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,881.27970	3,851.907	24.33	0.9852	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		6.57970	7.607	24.33	0.0148	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		757.47740	732.628	17.26	0.6633	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		222.77740	228.328	17.26	0.3367	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		215.37160	220.536	17.66	0.2987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		968.07160	942.936	17.66	0.7013	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		125.78530	128.519	18.86	0.1878	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,438.48530	1,410.919	18.86	0.8122	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		217.47210	222.698	17.64	0.3012	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,387.20740	4,357.407	22.65	0.9902	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		134.55720	137.357	18.71	0.1991	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		882.59080	902.344	14.88	0.7932	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		135.29080	124.744	14.88	0.2068	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		4.57230	5.078	22.65	0.0099	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,377.27230	4,347.478	22.65	0.9901	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		4.50740	5.007	22.65	0.0098	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		396.78140	406.088	16.26	0.4846	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		656.52140	671.623	15.35	0.6771	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		249.22140	234.023	15.35	0.3229	0.00	0	40
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		4.63810	5.150	22.65	0.0100	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,367.33810	4,337.550	22.65	0.9900	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,377.25720	1,349.757	18.71	0.8009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		180.94500	185.093	18.04	0.2578	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,506.33010	3,476.757	22.10	0.9743	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		13.63010	14.357	22.10	0.0257	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		733.87400	710.515	16.97	0.6180	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		291.17400	298.115	16.97	0.3820	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		519.48140	498.488	16.26	0.5154	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		867.07940	842.684	17.37	0.6684	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		228.29620	233.840	17.53	0.3136	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		920.99620	896.240	17.53	0.6864	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		927.43160	947.946	14.82	0.8114	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		120.13160	110.345	14.82	0.1886	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		1,113.64500	1,087.493	18.04	0.7422	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		99.72250	101.890	19.26	0.1535	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,447.21850	1,419.709	18.89	0.8138	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		124.51850	127.309	18.89	0.1862	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		629.51120	607.169	16.64	0.5719	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		336.81120	344.769	16.64	0.4281	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		244.37940	250.284	17.37	0.3316	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		104.87280	107.206	19.18	0.1604	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		2,056.40300	2,027.140	20.00	0.8974	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		63.70300	64.741	20.00	0.1026	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		999.87590	974.496	17.74	0.7108	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		207.17590	212.097	17.74	0.2892	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,642.42250	1,614.290	19.26	0.8465	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		525.69310	504.615	16.28	0.5188	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		545.18970	558.256	15.68	0.6035	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		337.88970	320.656	15.68	0.3965	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,796.79160	1,768.159	19.54	0.8681	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		84.09160	85.759	19.54	0.1319	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,597.57280	1,569.606	19.18	0.8396	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		277.35040	283.981	17.08	0.3674	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		3,015.94280	2,986.290	21.49	0.9588	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		23.24280	23.890	21.49	0.0412	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		718.07010	734.269	15.18	0.7131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		210.77010	196.669	15.18	0.2869	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		392.99310	402.215	16.28	0.4812	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		7.80520	8.600	22.65	0.0160	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		108.09220	110.533	19.13	0.1647	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,570.79220	1,542.933	19.13	0.8353	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,085.51510	1,108.440	14.61	0.8659	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		78.21510	70.840	14.61	0.1341	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		770.05040	746.381	17.08	0.6326	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		441.86260	422.850	16.00	0.4695	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,994.54500	4,964.477	22.65	0.9956	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		1.84500	2.077	22.65	0.0044	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,333.78390	1,306.470	18.61	0.7924	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		141.08390	144.070	18.61	0.2076	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		4,000.50520	3,971.000	22.65	0.9840	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		7.48720	8.254	22.65	0.0154	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		138.43380	141.343	18.65	0.2042	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,351.13380	1,323.743	18.65	0.7958	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,769.35250	1,740.801	19.49	0.8645	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		86.65250	88.401	19.49	0.1355	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		449.16260	460.450	16.00	0.5305	92,089.98	200	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	22.65	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,407.85510	3,378.278	21.98	0.9717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		15.15510	15.878	21.98	0.0283	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		305.67570	312.938	16.86	0.3969	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		698.37570	675.338	16.86	0.6031	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		4,030.18720	4,000.654	22.65	0.9846	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		960.17210	935.098	17.64	0.6988	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		571.56300	585.116	15.59	0.6220	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		314.26300	297.515	15.59	0.3780	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,802.64250	3,773.057	22.46	0.9805	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		9.94250	10.657	22.46	0.0195	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,992.70000	986,962.400	22.65	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		775.64820	752.641	17.04	0.6204	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		301.74820	309.141	17.04	0.3796	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,111.34670	4,081.600	21.96	0.9850	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		7.44670	8.100	21.96	0.0150	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		560.10760	539.532	16.36	0.5224	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		408.30760	418.132	16.36	0.4776	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,857.39780	1,830.010	19.31	0.8332	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		127.99780	131.010	19.31	0.1668	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		605.03580	618.998	15.85	0.5809	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		436.03580	419.698	15.85	0.4191	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		791.48430	770.382	16.90	0.5865	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		380.48430	389.682	16.90	0.4135	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,376.15290	4,346.331	22.32	0.9761	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		15.15290	15.631	22.32	0.0239	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,247.68480	1,223.118	18.08	0.7200	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		236.68480	242.418	18.08	0.2800	0.00	0	1,000
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,151.89280	1,128.693	17.72	0.6779	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		296.59280	303.593	17.72	0.3221	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	28/11/2017	Foreign Exchange Option	13.50	Put			804.52460	784.991	16.76	0.5578	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			460.62460	471.391	16.76	0.4422	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,611.01330	4,581.648	22.86	0.9641	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			27.11330	28.048	22.86	0.0359	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			54.44560	56.189	22.83	0.0626	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,166.84560	4,138.289	22.83	0.9374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			629.53870	643.690	16.14	0.5357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			611.93870	595.790	16.14	0.4643	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			617.07710	631.018	16.19	0.5281	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			629.47710	613.118	16.19	0.4719	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			54.88130	56.637	22.83	0.0631	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,157.28130	4,128.737	22.83	0.9369	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,047.70620	1,067.499	15.00	0.7407	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			250.10620	239.598	15.00	0.2593	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			544.24920	556.783	16.52	0.4812	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			746.64920	728.883	16.52	0.5188	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			55.32020	57.088	22.83	0.0635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,147.72020	4,119.188	22.83	0.9365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			891.92070	909.933	15.30	0.6759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			344.32070	332.033	15.30	0.3241	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,092.27400	2,066.328	19.33	0.8088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			179.87400	184.228	19.33	0.1912	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,442.68460	2,415.800	19.87	0.8466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			140.28460	143.700	19.87	0.1534	150,885.00	1,050	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,179.70780	1,200.790	14.83	0.7867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			192.10780	182.890	14.83	0.2133	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,543.93340	1,568.116	14.68	0.8771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			96.33340	90.216	14.68	0.1229	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			389.10670	398.383	17.40	0.3696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			1,101.50670	1,080.483	17.40	0.6304	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			982.29580	1,001.422	15.10	0.7154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			284.69580	273.522	15.10	0.2846	287,198.42	1,050	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			655.30800	669.861	16.04	0.5511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			577.70800	561.962	16.04	0.4489	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			446.35980	456.888	17.03	0.4128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			948.75980	928.988	17.03	0.5872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,135.18740	3,107.330	21.09	0.8956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			92.78740	95.230	21.09	0.1044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,995.57620	1,969.940	19.18	0.7965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			193.17620	197.840	19.18	0.2035	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			811.80530	793.338	16.69	0.5424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			509.40530	521.238	16.69	0.4576	547,300.11	1,050	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,336.93680	1,359.454	14.63	0.8332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			139.33680	131.554	14.63	0.1668	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			608.98590	622.773	16.22	0.5230	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			641.38590	624.873	16.22	0.4770	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,101.11460	2,075.140	19.35	0.8099	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			178.71460	183.040	19.35	0.1901	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			327.68030	335.507	17.90	0.3201	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,310.08030	1,287.607	17.90	0.6799	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,061.81870	4,033.400	22.83	0.9325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			59.41870	61.300	22.83	0.0675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			709.74750	725.138	15.85	0.5824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			512.14750	497.238	15.85	0.4176	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,891.94590	4,862.663	22.83	0.9631	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			29.54590	30.563	22.83	0.0369	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			346.86110	355.148	17.73	0.3359	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,239.26110	1,217.248	17.73	0.6641	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			4,033.24590	4,004.866	22.83	0.9311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			60.84590	62.766	22.83	0.0689	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			263.31810	269.584	18.53	0.2652	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,595.71810	1,571.684	18.53	0.7348	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,693.42840	3,665.226	22.20	0.9198	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			71.02840	73.126	22.20	0.0802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			333.93790	341.913	17.84	0.3253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,286.33790	1,264.013	17.84	0.6747	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			562.55290	575.447	16.43	0.4933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			714.95290	697.547	16.43	0.5067	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			367.31170	376.081	17.57	0.3524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,169.71170	1,148.181	17.57	0.6476	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,994.73360	3,966.389	22.79	0.9296	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			62.33360	64.289	22.79	0.0704	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			104.56240	107.188	20.64	0.1172	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,906.96240	2,879.288	20.64	0.8828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			551.49720	564.175	16.48	0.4860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			733.89720	716.275	16.48	0.5140	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			268.63300	275.016	18.49	0.2697	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,571.03300	1,547.116	18.49	0.7303	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,432.53540	3,404.478	21.68	0.9096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			80.13540	82.378	21.68	0.0904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,099.96380	4,071.494	22.83	0.9343	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			57.56380	59.394	22.83	0.0657	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			813.79830	795.478	16.69	0.5395	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			519.59830	531.578	16.69	0.4605	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,846.91780	4,818.268	22.89	0.9596	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			32.71780	34.368	22.89	0.0404	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			770.38150	753.173	16.49	0.5162	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			568.88150	581.773	16.49	0.4838	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,319.94050	1,300.810	17.61	0.6378	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			434.74050	445.210	17.61	0.3622	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,304.47640	1,285.612	17.57	0.6331	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			443.47640	454.112	17.57	0.3669	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	13.00	Call			935.50980	953.352	15.65	0.6163	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			551.10980	539.652	15.65	0.3837	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,343.38690	2,320.634	19.20	0.7740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			267.78690	274.334	19.20	0.2260	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,044.33650	2,022.621	18.76	0.7374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,234.65190	4,208.246	22.24	0.8952	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			118.33520	121.214	22.24	0.1043	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,243.93520	4,217.514	22.24	0.8957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,225.37260	4,198.981	22.24	0.8947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			901.97000	919.383	15.75	0.6010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			587.57000	575.683	15.75	0.3990	0.00	0	113,476
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,878.35640	1,857.307	18.52	0.7138	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			352.75640	361.007	18.52	0.2862	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			119.05190	121.946	22.24	0.1048	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			318.73650	326.321	18.76	0.2626	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			767.04110	782.621	16.23	0.5356	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			762.64110	748.921	16.23	0.4644	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			715.40740	702.149	16.10	0.4479	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			799.80740	815.849	16.10	0.5521	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			119.77260	122.681	22.24	0.1053	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,938.32670	1,919.232	18.48	0.7002	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			397.72670	407.732	18.48	0.2998	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,626.64410	2,604.417	19.46	0.7816	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			276.04410	282.917	19.46	0.2184	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,461.80330	1,445.170	17.58	0.6132	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			553.60330	566.070	17.58	0.3868	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,386.35390	1,370.301	17.42	0.5965	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			586.25390	599.301	17.42	0.4035	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			871.18340	887.308	16.48	0.5261	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			941.08340	928.808	16.48	0.4739	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,126.33710	1,145.008	15.63	0.6326	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			606.23710	596.508	15.63	0.3674	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,097.63210	3,074.961	19.98	0.7928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			287.73210	293.461	19.98	0.2072	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			194.96980	202.202	22.06	0.1428	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,334.86980	4,313.702	22.06	0.8572	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			196.89260	203.665	22.04	0.1437	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,316.79260	4,295.165	22.04	0.8563	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,599.48450	2,627.819	12.41	0.9596	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			29.38450	29.319	12.41	0.0404	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			195.92910	203.168	22.06	0.1433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,325.82910	4,304.668	22.06	0.8567	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,618.90200	1,604.174	17.83	0.5915	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			689.80200	701.974	17.83	0.4085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			700.61350	711.973	18.12	0.3970	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,794.31350	1,779.573	18.12	0.6030	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	14.87	Call			698.16670	709.494	18.14	0.3958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,801.86670	1,787.094	18.14	0.6042	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			703.07080	714.461	18.11	0.3981	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,786.77080	1,772.061	18.11	0.6019	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,786.02520	1,772.513	18.11	0.5772	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			815.22520	826.413	18.11	0.4228	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			819.63590	830.148	18.34	0.4122	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,943.53590	1,930.148	18.34	0.5878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			817.10730	827.600	18.35	0.4111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,951.00730	1,937.600	18.35	0.5889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			822.17410	832.705	18.32	0.4132	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,936.07410	1,922.705	18.32	0.5868	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,945.65490	1,933.283	18.31	0.5660	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			933.25490	943.283	18.31	0.4340	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			938.31650	947.473	18.49	0.4245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,099.61650	2,087.173	18.49	0.5755	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			935.74200	944.885	18.50	0.4236	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,107.04200	2,094.585	18.50	0.5764	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			940.89990	950.078	18.48	0.4255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,092.19990	2,079.778	18.48	0.5745	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,522,865.51</b>	<b>33,350</b>	<b>1,900,876</b>
<b>Total \$ / R</b>												<b>3,269,687,430.31</b>	<b>286,902</b>	<b>3,190,544</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.84320		12.81290			0.0000	141,275.20	11	354
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.03760		13.00730			0.0000	2,086,016.00	160	331
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.22790		13.19760			0.0000	0.00	0	52
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.41370		13.38440			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.59850		13.57010			0.0000	0.00	0	182
<b>Total \$ / R MAXI Future</b>												<b>2,227,291.20</b>	<b>171</b>	<b>922</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			10.60610	15.830	41.12	0.0006	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			356,720.60610	353,695.830	41.12	0.9994	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			10.54190	15.847	41.22	0.0006	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			357,720.54190	354,695.847	41.22	0.9994	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			10.67110	15.814	41.02	0.0006	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			355,720.67110	352,695.814	41.02	0.9994	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			5,500.84390	5,578.931	20.24	0.0897	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			219,770.84390	216,818.931	20.24	0.9103	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			5,447.58110	5,524.122	20.26	0.0889	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			220,717.58110	217,764.122	20.26	0.9111	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			5,554.55570	5,634.208	20.23	0.0905	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			218,824.55570	215,874.208	20.23	0.9095	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			43,189.42470	44,211.629	17.12	0.4022	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			98,429.42470	96,421.629	17.12	0.5978	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			42,906.10880	43,922.066	17.14	0.4001	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	18/12/2017	Foreign Exchange Option	13.76	Put			99,146.10880	97,132.066	17.14	0.5999	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			43,474.69850	44,502.807	17.10	0.4043	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			97,714.69850	95,712.807	17.10	0.5957	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			64,188.47920	65,550.609	16.73	0.4686	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			97,748.47920	96,180.609	16.73	0.5314	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			63,854.44070	65,210.955	16.74	0.4667	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			98,414.44070	96,840.955	16.74	0.5333	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			64,524.83660	65,892.127	16.71	0.4705	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			97,084.83660	95,522.127	16.71	0.5295	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			76,751.32820	78,243.761	16.87	0.4780	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			112,741.32820	111,393.761	16.87	0.5220	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			76,418.32230	77,906.636	16.88	0.4764	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			113,408.32230	112,056.636	16.88	0.5236	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			77,085.37420	78,581.935	16.85	0.4796	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			112,075.37420	110,731.935	16.85	0.5204	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>2,227,291.20</b>	<b>171</b>	<b>922</b>
£ / R	On	19/06/2017	Foreign Exchange Future			16.64490		16.51760		0.0000		22,370,745.60	1,344	50,685
£ / R	On	30/06/2017	Foreign Exchange Future			16.68170		16.55420		0.0000		0.00	0	5
£ / R	On	18/09/2017	Foreign Exchange Future			16.94500		16.81560		0.0000		3,389,000.00	200	6,736
£ / R	On	18/12/2017	Foreign Exchange Future			17.24190		17.11060		0.0000		0.00	0	4,136
£ / R	On	19/03/2018	Foreign Exchange Future			17.53750		17.40500		0.0000		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Future			17.83120		17.69870		0.0000		0.00	0	3,414
<b>Total £ / R Future</b>												<b>25,759,745.60</b>	<b>1,544</b>	<b>64,976</b>
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00350	0.008	49.41	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,512.40350	7,385.108	49.41	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00340	0.008	49.41	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,522.40340	7,395.108	49.41	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00360	0.008	49.41	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,502.40360	7,375.108	49.41	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			204.57690	145.539	17.53	0.3855	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			222.17690	290.439	17.53	0.6145	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			994.46840	870.730	18.15	0.9340	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			12.06840	15.630	18.15	0.0660	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			2,482.85520	2,355.774	26.20	0.9971	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.45520	0.674	26.20	0.0029	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put			467.41370	380.781	16.84	0.5911	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call			161.61370	202.481	16.84	0.4089	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			516.43910	453.525	15.93	0.4151	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			632.03910	698.525	15.93	0.5849	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			1,241.45740	1,141.967	16.94	0.6922	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			257.05740	286.967	16.94	0.3078	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			217.16140	242.670	17.18	0.2689	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,401.56140	1,297.670	17.18	0.7311	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			215.33020	240.632	17.19	0.2670	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,409.73020	1,305.632	17.19	0.7330	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			219.00750	244.721	17.17	0.2707	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,393.40750	1,289.721	17.17	0.7293	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			6.60180	7.411	21.09	0.0088	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,036.00180	7,905.511	21.09	0.9912	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			6.55080	7.354	21.09	0.0087	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,045.95080	7,915.454	21.09	0.9913	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			6.50020	7.298	21.09	0.0086	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,055.90020	7,925.398	21.09	0.9914	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,026.38680	1,098.232	15.29	0.5787	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			851.38680	790.732	15.29	0.4213	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,035.76290	1,108.057	15.28	0.5820	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			840.76290	780.557	15.28	0.4180	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,031.06910	1,103.135	15.29	0.5804	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			846.06910	785.635	15.29	0.4196	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,009.10400	1,072.621	15.38	0.5199	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,220.40400	1,151.421	15.38	0.4801	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,016.86030	1,080.750	15.36	0.5227	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,208.16030	1,139.550	15.36	0.4773	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,012.97510	1,076.678	15.37	0.5213	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,214.27510	1,145.478	15.37	0.4787	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,300</b>
<b>Total £ / R</b>												<b>25,759,745.60</b>	<b>1,544</b>	<b>68,276</b>
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11751		0.11717			0.0000	0.00	0	6,052
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11977		0.11944			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12207		0.12174			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12440		0.12406			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,052</b>
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.00220	0.001	30.75	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,282.80220	3,249.201	30.75	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00000	0.000	30.75	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,282.80000	4,249.200	30.75	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	30.75	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,282.80000	5,249.200	30.75	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			5.35850	5.502	23.26	0.0113	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,061.05850	4,028.102	23.26	0.9887	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			1.16790	1.194	23.26	0.0028	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,056.86790	5,023.794	23.26	0.9972	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			21.74560	22.384	23.26	0.0393	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,077.44560	3,044.984	23.26	0.9607	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			734.49440	754.130	18.35	0.5772	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			560.49440	547.030	18.35	0.4228	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			388.02340	400.153	19.91	0.3591	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,214.02340	1,193.053	19.91	0.6409	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,331.41460	1,357.838	16.58	0.8217	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			157.41460	150.738	16.58	0.1783	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,007.24300	1,029.534	18.37	0.6190	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			600.74300	589.834	18.37	0.3810	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			618.67080	634.745	19.81	0.4348	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,212.17080	1,195.045	19.81	0.5652	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,604.66550	1,631.694	16.59	0.8192	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			198.16550	191.994	16.59	0.1808	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,052</b>
€ / R	On	19/06/2017	Foreign Exchange Future			14.47370		14.44710			0.0000	10,421,064.00	720	64,886
€ / R	On	30/06/2017	Foreign Exchange Future			14.50880		14.48220			0.0000	0.00	0	4
€ / R	On	18/09/2017	Foreign Exchange Future			14.76390		14.73740			0.0000	3,292,349.70	223	7,114
€ / R	On	18/12/2017	Foreign Exchange Future			15.05440		15.02750			0.0000	0.00	0	38,003
€ / R	On	19/03/2018	Foreign Exchange Future			15.34600		15.31910			0.0000	0.00	0	4,152
<b>Total € / R Future</b>												<b>13,713,413.70</b>	<b>943</b>	<b>114,159</b>
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.09080	0.124	45.87	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,742.99080	4,716.424	45.87	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.08860	0.121	45.87	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			52.02920	42.280	15.84	0.1839	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,752.98860	4,726.421	45.87	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.09310	0.127	45.87	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,732.99310	4,706.427	45.87	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,813.75290	1,787.059	23.97	0.9961	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.85290	0.759	23.97	0.0039	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			389.12920	405.980	15.84	0.8161	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			410.51350	390.369	16.18	0.6623	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			122.71350	129.169	16.18	0.3377	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,742.51950	4,716.911	23.80	0.9832	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			9.80680	10.690	23.80	0.0166	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,752.40680	4,726.790	23.80	0.9834	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			10.03350	10.933	23.80	0.0170	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,732.63350	4,707.033	23.80	0.9830	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			9.91950	10.811	23.80	0.0168	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,132.42290	3,112.510	19.30	0.8894	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,141.87830	3,121.938	19.32	0.8899	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			100.46930	107.489	19.29	0.1112	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,122.96930	3,103.089	19.29	0.8888	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,155.95390	1,177.517	14.30	0.7453	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			258.45390	253.117	14.30	0.2547	0.00	0	66,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			99.92290	106.910	19.30	0.1106	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			257.34890	270.237	17.46	0.2512	0.00	0	66,500
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			10.03710	11.415	21.36	0.0145	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,392.53710	6,367.015	21.36	0.9855	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,247.51900	1,269.410	14.23	0.7739	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			220.01900	215.010	14.23	0.2261	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			99.37830	106.338	19.32	0.1101	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,643.01680	1,629.339	17.25	0.7300	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			280.51680	293.739	17.25	0.2700	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,759.84890	1,745.837	17.46	0.7488	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,036.05280	1,054.399	14.81	0.6222	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			576.95280	568.399	14.81	0.3778	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,030.94070	1,049.281	14.82	0.6202	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			581.84070	573.281	14.82	0.3798	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,041.18170	1,059.534	14.79	0.6243	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			572.08170	563.534	14.79	0.3757	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			942.65270	960.928	15.02	0.5844	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			673.55270	664.928	15.02	0.4156	0.00	0	5,648
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>174,648</b>
<b>Total € / R</b>												<b>13,713,413.70</b>	<b>943</b>	<b>288,807</b>
AUS / R	On	19/06/2017	Foreign Exchange Future			9.69980		9.62970			0.0000	0.00	0	23,055
AUS / R	On	18/09/2017	Foreign Exchange Future			9.83420		9.76380			0.0000	0.00	0	2,259
AUS / R	On	18/12/2017	Foreign Exchange Future			9.96640		9.89570			0.0000	0.00	0	1,153
AUS / R	On	19/03/2018	Foreign Exchange Future			10.09670		10.02650			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.22610		10.15690			0.0000	0.00	0	2,041
<b>Total AUS / R Future</b>												<b>0.00</b>	<b>0</b>	<b>28,508</b>
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.16230	0.098	36.48	0.0006	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,420.46230	2,350.298	36.48	0.9994	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.16650	0.102	36.70	0.0006	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,430.46650	2,360.301	36.70	0.9994	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.17080	0.105	36.92	0.0006	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,440.47080	2,370.305	36.92	0.9994	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			8.69720	8.957	19.82	0.0239	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,424.89720	2,354.757	19.82	0.9761	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			8.69540	8.943	19.87	0.0238	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,434.89540	2,364.743	19.87	0.9762	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			8.69890	8.971	19.76	0.0240	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,414.89890	2,344.771	19.76	0.9760	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			41.17570	46.482	16.91	0.0864	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			2,025.47570	1,960.082	16.91	0.9136	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			42.09350	47.512	16.88	0.0881	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			2,006.39350	1,941.112	16.88	0.9119	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			41.63180	46.994	16.89	0.0873	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			2,015.93180	1,950.594	16.89	0.9127	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			449.64900	414.736	12.90	0.4472	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			475.10350	511.035	12.88	0.5597	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			438.60350	404.335	12.88	0.4403	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			470.47980	506.218	12.89	0.5562	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			443.97980	409.518	12.89	0.4438	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			466.14900	501.436	12.90	0.5528	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			396.19120	420.330	13.13	0.4448	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			749.29120	704.230	13.13	0.5552	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			402.64750	427.127	13.10	0.4502	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			735.74750	691.027	13.10	0.5498	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			399.40660	423.713	13.11	0.4475	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			742.50660	697.613	13.11	0.5525	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>28,508</b>
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.51710		9.51420			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.67770		9.67500			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.83580		9.83310			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.99230		9.98920			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,997</b>
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.09480	0.089	35.19	0.0006	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,225.89480	2,222.989	35.19	0.9994	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.09700	0.092	35.41	0.0006	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,235.89700	2,232.992	35.41	0.9994	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.09270	0.086	34.96	0.0005	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,215.89270	2,212.986	34.96	0.9995	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			17.10300	17.783	17.15	0.0499	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,632.10300	1,630.083	17.15	0.9501	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			16.76380	17.451	17.17	0.0491	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,641.76380	1,639.751	17.17	0.9509	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			17.44820	18.122	17.14	0.0508	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,622.44820	1,620.422	17.14	0.9492	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			183.56280	184.214	15.26	0.2857	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			890.46280	888.414	15.26	0.7143	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			181.58550	182.227	15.28	0.2831	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			898.48550	896.427	15.28	0.7169	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			185.56020	186.227	15.24	0.2883	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			882.46020	880.427	15.24	0.7117	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			451.69710	454.191	13.92	0.4994	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			532.49710	531.891	13.92	0.5006	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			447.77900	450.265	13.94	0.4963	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			538.57900	537.965	13.94	0.5037	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			455.65070	458.148	13.91	0.5026	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD / R	On	19/03/2018	Foreign Exchange Option	10.06	Put			526.45070	525.848	13.91	0.4974	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>6,997</b>
CHF / R	On	19/06/2017	Foreign Exchange Future			13.33380		13.30800			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.61520		13.58950			0.0000	0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			13.89950		13.87380			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.18630		14.16010			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,856</b>
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			0.45240	0.346	32.31	0.0016	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,572.45240	2,546.546	32.31	0.9984	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			0.44680	0.341	32.38	0.0015	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,582.44680	2,556.541	32.38	0.9985	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			0.45820	0.351	32.25	0.0016	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,562.45820	2,536.551	32.25	0.9984	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			70.93650	74.294	18.70	0.1170	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,881.43650	1,859.094	18.70	0.8830	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			72.66780	76.088	18.69	0.1194	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,863.16780	1,840.888	18.69	0.8806	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			71.79730	75.185	18.70	0.1182	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,872.29730	1,849.985	18.70	0.8818	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			575.16720	586.315	16.00	0.4913	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			731.36720	716.815	16.00	0.5087	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			571.39820	582.512	16.02	0.4889	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			737.59820	723.012	16.02	0.5111	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			578.96410	590.142	15.98	0.4937	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			725.16410	710.642	15.98	0.5063	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			792.24570	804.830	15.76	0.5351	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			782.14570	768.530	15.76	0.4649	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			788.14700	800.598	15.77	0.5331	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			788.04700	774.298	15.77	0.4669	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			796.45480	809.088	15.75	0.5371	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			776.35480	762.788	15.75	0.4629	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>2,856</b>
CNH / R	On	19/06/2017	Foreign Exchange Future			1.89510		1.89250			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.90960		1.90520			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.92540		1.92090			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.94030		1.93590			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,675.25420	3,649.181	30.00	0.9993	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			0.33300	0.248	29.32	0.0009	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,475.33300	3,449.248	29.32	0.9991	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			0.29040	0.212	29.66	0.0008	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,575.29040	3,549.212	29.66	0.9992	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			0.25420	0.181	30.00	0.0007	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			90.64550	91.277	17.55	0.1103	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,538.64550	2,495.277	17.55	0.8897	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			82.75730	83.008	17.59	0.1017	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,630.75730	2,587.008	17.59	0.8983	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			99.23480	100.294	17.51	0.1194	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,447.23480	2,404.294	17.51	0.8806	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			691.92180	710.747	15.46	0.4595	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,082.92180	1,056.747	15.46	0.5405	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			767.94530	788.393	15.30	0.4952	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			958.94530	934.393	15.30	0.5048	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			729.05440	748.684	15.38	0.4772	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,020.05440	994.684	15.38	0.5228	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			996.64680	976.408	15.07	0.4576	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,011.55430	1,034.655	15.12	0.5271	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			1,052.55430	1,031.655	15.12	0.4729	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,101.30550	1,125.738	15.02	0.5579	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			942.30550	922.738	15.02	0.4421	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,055.64680	1,079.408	15.07	0.5424	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	19/06/2017	Foreign Exchange Future			1.95300		1.94860			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			1.99280		1.98840			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.03270		2.02860			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	19/06/2017	Foreign Exchange Option	2.18	Put			2,316.79920	2,272.604	25.31	0.9912	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			4.07390	3.938	24.73	0.0131	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,118.07390	2,073.938	24.73	0.9869	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			3.37290	3.200	25.02	0.0107	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,217.37290	2,173.200	25.02	0.9893	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			2.79920	2.604	25.31	0.0088	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			760.57170	781.417	14.41	0.6007	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			476.57170	453.417	14.41	0.3993	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			709.60690	729.301	14.50	0.5745	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			525.60690	501.301	14.50	0.4255	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			814.24950	836.274	14.32	0.6268	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			430.24950	408.274	14.32	0.3732	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			907.82980	930.322	14.69	0.5446	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			821.82980	803.322	14.69	0.4554	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,001.02220	1,026.205	14.55	0.5816	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			715.02220	699.205	14.55	0.4184	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			953.46580	977.303	14.62	0.5630	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			767.46580	750.303	14.62	0.4370	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.64820		1.64430			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.67690		1.67290			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70470		1.70070			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73100		1.72730			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	19/06/2017	Foreign Exchange Option	1.97	Call			0.22480	0.163	30.43	0.0007	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,257.22480	3,218.163	30.43	0.9993	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			0.19590	0.140	30.86	0.0006	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,357.19590	3,318.140	30.86	0.9994	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			0.25890	0.190	29.99	0.0008	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,157.25890	3,118.190	29.99	0.9992	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			75.78230	77.275	20.69	0.0938	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,846.78230	2,808.275	20.69	0.9062	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			70.88120	72.275	20.86	0.0881	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,941.88120	2,903.275	20.86	0.9119	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			81.07780	82.680	20.52	0.0999	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,752.07780	2,713.680	20.52	0.9001	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			561.74380	574.910	17.08	0.4053	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,254.74380	1,227.910	17.08	0.5947	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			534.28780	546.852	17.22	0.3892	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,327.28780	1,299.852	17.22	0.6108	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			590.72160	604.511	16.93	0.4220	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,183.72160	1,157.511	16.93	0.5780	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			993.13340	975.293	16.08	0.4701	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			927.87450	946.375	16.21	0.5141	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,054.87450	1,036.375	16.21	0.4859	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			891.21530	909.063	16.33	0.4986	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,118.21530	1,099.063	16.33	0.5014	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			966.13340	985.293	16.08	0.5299	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	19/06/2017	Foreign Exchange Future			0.12410		0.12370			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12360		0.12360			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12370		0.12330			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
KES / R	On	19/03/2018	Foreign Exchange Future			0.12400		0.12300			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12280		0.12190			0.0000	0.00	0	1,145
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
NOK/R	On	19/06/2017	Foreign Exchange Future			1.51470		1.51300			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.54020		1.53860			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.56550		1.56390			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.59040		1.58880			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	19/06/2017	Foreign Exchange Future			9.24510		9.22620			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.36780		9.34930			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.48840		9.46980			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.60510		9.58680			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	19/06/2017	Foreign Exchange Option	10.95	Call			0.04260	0.033	26.96	0.0003	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,723.84260	1,704.933	26.96	0.9997	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.04100	0.032	27.02	0.0003	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,733.84100	1,714.932	27.02	0.9997	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.04420	0.035	26.91	0.0003	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,713.84420	1,694.935	26.91	0.9997	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,265.12940	1,247.632	16.82	0.9061	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			33.74900	34.738	16.83	0.0923	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,274.44900	1,256.938	16.83	0.9077	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			35.12270	36.139	16.81	0.0955	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,255.82270	1,238.339	16.81	0.9045	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			34.42940	35.432	16.82	0.0939	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			406.72160	377.327	18.49	0.4316	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			736.92160	688.927	18.49	0.5684	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			407.22990	377.250	18.63	0.4296	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			747.42990	698.850	18.63	0.5704	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			407.75630	377.192	18.77	0.4275	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			757.95630	708.792	18.77	0.5725	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			628.23750	639.471	16.64	0.5731	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			491.43750	484.371	16.64	0.4269	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			617.25250	628.438	16.47	0.5704	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			490.45250	483.338	16.47	0.4296	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			639.23700	650.515	16.82	0.5757	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			492.43700	485.415	16.82	0.4243	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 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 19/06/2017 Foreign Exchange Future			1.26000		1.25950			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.27490		1.27450			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.28920		1.28890			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.30580		1.30560			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 19/06/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.38	Put			1,205.00000	1,200.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Put			1,305.00000	1,300.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.40	Put			1,405.00000	1,400.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Put			955.00000	951.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Put			1,055.00000	1,051.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Put			855.00000	851.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			111.00000	108.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			211.00000	208.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			311.00000	308.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			44.00000	42.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Put			144.00000	142.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			56.00000	58.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.29600		1.28910			0.0000	324,000.00	250	8,373
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.29970		1.29280			0.0000	0.00	0	0
QUANTO £ On 18/12/2017 Foreign Exchange Future			1.30340		1.29650			0.0000	0.00	0	0
QUANTO £ On 19/03/2018 Foreign Exchange Future			1.30740		1.30040			0.0000	0.00	0	0
<b>Total QUANTO £ /\$ Future</b>									<b>324,000.00</b>	<b>250</b>	<b>8,373</b>
<b>Total QUANTO £ /\$</b>									<b>324,000.00</b>	<b>250</b>	<b>8,373</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €On	19/06/2017	Foreign Exchange Future				1.12700		1.12750			0.0000	140,875.00	125	137
QUANTO €On	18/09/2017	Foreign Exchange Future				1.13240		1.13300			0.0000	0.00	0	0
QUANTO €On	18/12/2017	Foreign Exchange Future				1.13810		1.13870			0.0000	0.00	0	0
QUANTO €On	19/03/2018	Foreign Exchange Future				1.14410		1.14450			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>140,875.00</b>	<b>125</b>	<b>137</b>
<b>Total QUANTO € / \$</b>												<b>140,875.00</b>	<b>125</b>	<b>137</b>
RAIN On	19/06/2017	Foreign Exchange Future				22,237.13000		22,184.83000			0.0000	0.00	0	0
RAIN On	18/09/2017	Foreign Exchange Future				22,588.40000		22,530.65000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On	19/06/2017	Foreign Exchange Future				9.30510		9.28760			0.0000	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Future				9.45550		9.43850			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	19/06/2017	Foreign Exchange Option	10.52	Call				0.43190	0.351	24.32	0.0029	0.00	0	0
SGD / R On	19/06/2017	Foreign Exchange Option	10.52	Put				1,232.83190	1,215.251	24.32	0.9971	0.00	0	0
SGD / R On	19/06/2017	Foreign Exchange Option	10.53	Call				0.41390	0.335	24.38	0.0028	0.00	0	0
SGD / R On	19/06/2017	Foreign Exchange Option	10.53	Put				1,242.81390	1,225.235	24.38	0.9972	0.00	0	0
SGD / R On	19/06/2017	Foreign Exchange Option	10.51	Call				0.45070	0.369	24.26	0.0030	0.00	0	0
SGD / R On	19/06/2017	Foreign Exchange Option	10.51	Put				1,222.85070	1,205.269	24.26	0.9970	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.64	Put				412.00720	398.569	14.69	0.5826	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.65	Call				207.19440	210.690	14.72	0.4124	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.65	Put				418.69440	405.190	14.72	0.5876	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.63	Call				213.86530	217.497	14.67	0.4224	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.63	Put				405.36530	391.997	14.67	0.5776	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.64	Call				210.50720	214.069	14.69	0.4174	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	19/06/2017	Foreign Exchange Future				3.61550		3.63320			0.0000	0.00	0	0
TRY / R On	18/09/2017	Foreign Exchange Future				3.57960		3.59640			0.0000	0.00	0	0
TRY / R On	19/03/2018	Foreign Exchange Future				3.51240		3.53210			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	19/06/2017	Foreign Exchange Option	4.27	Call				0.03650	0.014	26.61	0.0003	0.00	0	0
TRY / R On	19/06/2017	Foreign Exchange Option	4.27	Put				636.83650	654.513	26.61	0.9997	0.00	0	0
TRY / R On	19/06/2017	Foreign Exchange Option	4.28	Call				0.03290	0.012	26.74	0.0003	0.00	0	0
TRY / R On	19/06/2017	Foreign Exchange Option	4.28	Put				646.83290	664.512	26.74	0.9997	0.00	0	0
TRY / R On	19/06/2017	Foreign Exchange Option	4.26	Call				0.04050	0.015	26.47	0.0003	0.00	0	0
TRY / R On	19/06/2017	Foreign Exchange Option	4.26	Put				626.84050	644.515	26.47	0.9997	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			134.07510	122.321	14.15	0.5588	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			87.67510	92.721	14.15	0.4412	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			128.39590	117.317	14.18	0.5440	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			91.99590	97.717	14.18	0.4560	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			139.89610	127.961	14.19	0.5735	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			83.49610	88.361	14.19	0.4265	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			186.30360	176.018	14.51	0.5189	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			174.20360	183.618	14.51	0.4811	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			181.37960	171.324	14.51	0.5100	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			179.27960	188.924	14.51	0.4900	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			191.31410	180.800	14.52	0.5277	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			169.21410	178.400	14.52	0.4723	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	19/06/2017	Foreign Exchange Future			1.37160		1.36700			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.34510		1.33990			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.31920		1.31410			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.29520		1.28990			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>3 310 329 890.30</b>	<b>256,585</b>	<b>1,525,185</b>
<b>Total Options</b>												<b>1 522 865.51</b>	<b>33,350</b>	<b>2,078,824</b>
<b>Grand Total:</b>												<b>3,311,852,755.81</b>	<b>289,935</b>	<b>3,604,009</b>