



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/06/2017 Foreign Exchange Future			12.61170		12.77490			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			12.61180		12.78190			0.0000	6,095,358,610.80	483,306	432,988
\$ / R On 23/06/2017 Foreign Exchange Future			12.61170		12.78880			0.0000	0.00	0	0
\$ / R On 28/06/2017 Foreign Exchange Future			12.62280		12.80010			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.62700		12.80460			0.0000	0.00	0	5,060
\$ / R On 05/07/2017 Foreign Exchange Future			12.63770		12.81590			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.64190		12.82040			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.64830		12.82710			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.65260		12.83160			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.65680		12.83610			0.0000	75,940.80	6	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			12.66320		12.84290			0.0000	0.00	0	1,272
\$ / R On 19/07/2017 Foreign Exchange Future			12.66750		12.84720			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			12.67170		12.85150			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.68020		12.86010			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.68440		12.86440			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			12.69280		12.87300			0.0000	0.00	0	3,274
\$ / R On 04/08/2017 Foreign Exchange Future			12.70130		12.88150			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			12.71610		12.89660			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			12.72870		12.90930			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			12.75360		12.93440			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			12.75770		12.93860			0.0000	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Future			12.79470		12.97620			0.0000	6,041,567,777.10	472,193	849,372
\$ / R	On	27/09/2017	Foreign Exchange Future			12.81340		12.99520			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			12.81550		12.99730			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			12.86730		13.04980			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			12.87560		13.05820			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			12.91090		13.09400			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			12.94200		13.12550			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			12.98350		13.16740			0.0000	1,752,772.50	135	91,285
\$ / R	On	22/12/2017	Foreign Exchange Future			12.99160		13.17550			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.01360		13.19780			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.09760		13.28290			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.10160		13.28700			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.16550		13.35170			0.0000	2,698,927.50	205	9,611
\$ / R	On	25/04/2018	Foreign Exchange Future			13.23920		13.42540			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.27110		13.45730			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.27910		13.46530			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.34680		13.53340			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.46310		13.65140			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.53590		13.72520			0.0000	54,143.60	4	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.65430		13.84540			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.71880		13.91080			0.0000	2,784,916.40	203	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.84560		14.03940			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.91420		14.10900			0.0000	0.00	0	1,500
Total \$ / R Future												12,144,293,088.70	956,052	1,413,541
\$ / R	On	15/06/2017	Foreign Exchange Option	13.13	Put			362.37620	519.407	34.79	0.9862	0.00	0	0
\$ / R	On	15/06/2017	Foreign Exchange Option	13.13	Call			7.27620	1.107	34.79	0.0138	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,368.11440	5,538.209	77.23	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.01440	0.009	77.23	0.0000	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,478.40360	3,648.752	73.48	0.9982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			254.51620	400.239	19.30	0.9083	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			0.03840	0.104	53.12	0.0005	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,718.13840	2,888.304	53.12	0.9995	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			0.09710	0.216	60.62	0.0009	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,998.19710	3,168.416	60.62	0.9991	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			0.39740	0.136	33.20	0.0010	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,728.13990	2,898.307	53.39	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,928.10020	7,098.200	77.23	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00020	0.000	77.23	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			0.05820	0.033	40.18	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			2,108.15820	2,278.233	40.18	0.9998	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			36.41620	12.039	19.30	0.0917	0.00	0	1,528
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			0.04140	0.110	53.66	0.0005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,738.14140	2,908.310	53.66	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			0.04300	0.113	53.92	0.0005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,748.14300	2,918.313	53.92	0.9995	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			0.03990	0.107	53.39	0.0005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call			5.72710	2.003	23.99	0.0160	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.70	Put			0.00000	143.770	15.75	0.6438	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.70	Call			0.00000	55.570	15.75	0.3562	11,114.04	200	200
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			2,318.13520	2,488.224	42.41	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			0.03520	0.024	42.41	0.0002	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.07720	0.048	77.23	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			6,218.10140	6,388.201	77.23	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.00140	0.001	77.23	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			11.25730	3.773	22.26	0.0299	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			479.35730	641.973	22.26	0.9701	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put			623.82710	790.203	23.99	0.9840	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			8.74710	15.643	18.20	0.1178	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,618.33010	1,788.289	35.00	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			0.23010	0.089	35.00	0.0006	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			1,258.81710	1,428.430	31.19	0.9983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			0.71710	0.230	31.19	0.0017	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,718.17720	4,888.248	77.23	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			527.05550	691.236	22.84	0.9758	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			12.93150	4.302	21.90	0.0341	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			451.03150	612.502	21.90	0.9659	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,002.24680	832.557	23.66	0.9934	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			0.34680	0.757	23.66	0.0066	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			490.64710	327.443	18.20	0.8822	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			0.08370	0.043	38.70	0.0003	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			307.51820	158.958	15.78	0.6884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			25.61820	47.158	15.78	0.3116	0.00	0	2,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			340.79470	495.636	20.49	0.9420	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			22.69470	7.436	20.49	0.0580	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			8.95550	3.036	22.84	0.0242	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			10.26900	3.456	22.49	0.0275	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,468.47200	1,638.329	33.41	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			0.37200	0.129	33.41	0.0010	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			684.69770	517.023	20.61	0.9581	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			2.79770	5.223	20.61	0.0419	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,968.18370	2,138.243	38.70	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			91.88390	189.014	16.46	0.7246	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			191.11220	326.151	18.36	0.8671	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			53.01220	17.951	18.36	0.1329	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			565.57580	730.763	23.30	0.9796	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			7.47580	2.563	23.30	0.0204	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			498.36900	661.656	22.49	0.9725	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			1.47910	3.069	21.82	0.0250	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			396.96150	239.052	16.99	0.8056	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			15.06150	27.252	16.99	0.1944	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			584.93620	750.558	23.53	0.9812	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	13.36	Call			6.83620	2.358	23.53	0.0188	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			113.78390	40.814	16.46	0.2754	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			6.64580	11.857	18.80	0.0911	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			54.79460	109.823	15.16	0.5642	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			186.69460	71.623	15.16	0.4358	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			672.70680	839.842	24.57	0.9869	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			4.60680	1.642	24.57	0.0131	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			783.37910	614.868	21.82	0.9750	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			367.80020	524.664	20.84	0.9494	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			17.10890	5.631	21.19	0.0443	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			395.20890	553.831	21.19	0.9557	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			58.17070	19.868	18.12	0.1458	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			176.27070	308.068	18.12	0.8542	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			538.54580	373.657	18.80	0.9089	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			1.39140	0.485	28.60	0.0038	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			920.00210	1,088.867	27.45	0.9948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			1.90210	0.667	27.45	0.0052	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			2,218.14450	2,388.228	41.35	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			0.04450	0.028	41.35	0.0002	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			19.70020	6.464	20.84	0.0506	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			109.67280	221.396	16.94	0.7695	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			614.08480	780.285	23.87	0.9834	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			5.98480	2.085	23.87	0.0166	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,368.13150	2,538.230	43.75	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			0.03150	0.030	43.75	0.0002	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			1,019.49140	1,188.685	28.60	0.9962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			3.81300	1.355	25.14	0.0108	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			910.06500	1,078.889	27.34	0.9946	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			1.96500	0.690	27.34	0.0054	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			144.91550	52.796	15.87	0.3416	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			73.01550	150.996	15.87	0.6584	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			91.57280	33.196	16.94	0.2305	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,348.65770	1,518.378	32.14	0.9987	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,478.45990	1,648.326	33.52	0.9991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			0.35990	0.126	33.52	0.0009	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,618.12570	2,788.276	50.44	0.9996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			0.02570	0.076	50.44	0.0004	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			721.91300	889.555	25.14	0.9892	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,218.89440	1,388.459	30.77	0.9980	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,418.36910	3,588.698	71.87	0.9983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			0.26910	0.499	71.87	0.0017	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			3,218.27280	3,388.545	66.51	0.9987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			0.17280	0.345	66.51	0.0013	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			0.55770	0.178	32.14	0.0013	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,548.38690	1,718.305	34.26	0.9992	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			3,068.21810	3,238.453	62.50	0.9990	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	15.85	Call			0.11810	0.253	62.50	0.0010	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1.13270	0.390	29.39	0.0030	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			1,089.23270	1,258.590	29.39	0.9970	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			0.79440	0.259	30.77	0.0020	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			0.12130	0.258	62.76	0.0010	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,718.26970	1,888.271	36.06	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			0.16970	0.071	36.06	0.0005	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1.27230	0.442	28.95	0.0034	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			1,049.37230	1,218.642	28.95	0.9966	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			0.28690	0.105	34.26	0.0008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,398.57000	1,568.355	32.67	0.9988	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,318.31750	3,488.617	69.19	0.9985	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			0.21750	0.417	69.19	0.0015	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			0.59770	0.188	31.93	0.0014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,328.69770	1,498.388	31.93	0.9986	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			3,078.22130	3,248.458	62.76	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.30360	0.552	73.48	0.0018	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.01880	0.011	77.23	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,268.11880	5,438.211	77.23	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,868.10380	6,038.202	77.23	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.00380	0.002	77.23	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			0.47000	0.155	32.67	0.0012	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,448.49740	1,618.336	33.20	0.9990	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,948.59770	4,118.519	77.23	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			0.49770	0.319	77.23	0.0010	0.00	0	2,000
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Put			93.69580	170.238	15.26	0.6099	0.00	0	20,000
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Call			182.49580	81.938	15.26	0.3901	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,440.03140	3,617.200	23.85	1.0000	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			0.13140	0.000	23.85	0.0000	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			713.24240	882.602	18.23	0.9688	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			13.34240	5.402	18.23	0.0312	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			906.04380	1,077.242	19.26	0.9774	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			10.64380	4.242	19.26	0.0226	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			1,192.03080	1,365.828	19.82	0.9834	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			7.93080	3.528	19.82	0.0166	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			762.00270	923.287	17.80	0.9370	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			32.40270	15.187	17.80	0.0630	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,252.18620	1,426.398	19.21	0.9799	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			9.28620	4.698	19.21	0.0201	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			5,148.49100	5,327.434	34.12	0.9999	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.09100	0.034	34.12	0.0001	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			15.35590	6.513	18.10	0.0273	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,133.75590	1,303.913	18.10	0.9727	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			314.36940	204.168	14.51	0.5101	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			132.76940	201.568	14.51	0.4899	25,196.00	125	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			426.52820	554.999	16.26	0.7824	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			122.62820	71.799	16.26	0.2176	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			916.82820	1,076.776	17.64	0.9312	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			39.72820	19.976	17.64	0.0688	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			286.91300	390.823	15.44	0.6513	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			214.11300	138.323	15.44	0.3487	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,717.67280	1,892.897	20.09	0.9838	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			9.17280	4.597	20.09	0.0162	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			148.79490	94.911	16.29	0.2393	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			488.69490	614.711	16.29	0.7607	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,459.34210	1,629.995	19.14	0.9673	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			19.44210	10.195	19.14	0.0327	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			729.87770	873.024	17.16	0.8481	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			94.27770	57.424	17.16	0.1519	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,667.97850	3,847.430	29.16	0.9953	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			2.37850	1.830	29.16	0.0047	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			919.33480	1,071.049	17.61	0.8849	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			72.33480	43.849	17.61	0.1151	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			578.06970	705.756	16.59	0.7617	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			159.56970	107.056	16.59	0.2383	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			948.81510	1,096.240	17.64	0.8591	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			95.41510	62.340	17.64	0.1409	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			628.15410	753.658	16.59	0.7426	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			187.45410	132.358	16.59	0.2574	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			750.88520	880.374	16.81	0.7590	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			185.28520	133.974	16.81	0.2410	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,912.41880	4,090.372	24.93	0.9915	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			6.81880	3.972	24.93	0.0085	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			387.19050	483.243	15.49	0.5772	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			355.79050	270.943	15.49	0.4228	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			520.31470	413.028	14.94	0.5335	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			294.11470	368.328	14.94	0.4665	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			181.71300	135.659	17.25	0.2184	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			965.51300	1,100.959	17.25	0.7816	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,435.56620	3,613.785	22.19	0.9832	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,407.60540	4,587.612	22.71	0.9949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,417.54980	4,597.576	22.71	0.9950	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			3.86190	2.348	22.71	0.0051	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,397.66190	4,577.648	22.71	0.9949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,383.24820	1,533.675	18.26	0.8651	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			109.44820	78.375	18.26	0.1349	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			3.80540	2.312	22.71	0.0051	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			116.18100	157.413	14.21	0.2669	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			724.90350	846.667	16.55	0.7074	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			251.10350	191.367	16.55	0.2926	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			504.00300	607.610	15.80	0.6098	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			350.20300	272.310	15.80	0.3902	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		3.74980	2.276	22.71	0.0050	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		228.56350	292.672	14.71	0.4048	0.00	0	40
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		877.79080	733.470	14.12	0.7560	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		101.59080	138.770	14.12	0.2440	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		1,114.35680	1,256.663	17.66	0.8163	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		150.55680	111.363	17.66	0.1837	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		832.38100	692.113	14.21	0.7331	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		10.75610	7.831	22.40	0.0155	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		617.35230	731.071	16.20	0.6645	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		293.55230	225.771	16.20	0.3355	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		208.25400	156.643	16.96	0.2471	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		862.05400	991.943	16.96	0.7529	9,649,616.64	9,728	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		604.76350	487.372	14.71	0.5952	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		917.33260	1,050.253	17.12	0.7688	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		998.05140	1,135.112	17.34	0.7898	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		174.25140	129.812	17.34	0.2102	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,652.55770	1,810.237	18.73	0.9015	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		78.75770	54.937	18.73	0.0985	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,534.55610	3,713.131	22.40	0.9845	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		100.62030	71.276	18.38	0.1241	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,809.03150	1,970.281	19.00	0.9177	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		65.23150	44.981	19.00	0.0823	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,607.06140	1,763.578	18.65	0.8962	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		83.26140	58.278	18.65	0.1038	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		193.53260	144.953	17.12	0.2312	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		47.95990	32.477	19.44	0.0612	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		666.40920	542.326	14.57	0.6366	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		190.20920	247.626	14.57	0.3634	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		346.59700	269.328	15.82	0.3868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		510.39700	614.628	15.82	0.6132	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,454.42030	1,606.576	18.38	0.8759	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		318.08420	395.646	15.01	0.4868	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,038.45610	882.489	13.84	0.8261	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		62.25610	87.790	13.84	0.1739	2,633,685.00	30,000	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		762.16780	886.299	16.67	0.7207	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		238.36780	180.999	16.67	0.2793	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		2,071.75990	2,237.776	19.44	0.9388	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		17.06940	11.891	21.36	0.0235	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,338.96350	1,488.471	18.18	0.8580	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		115.16350	83.171	18.18	0.1420	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		4,030.40320	4,209.440	22.71	0.9914	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		6.60320	4.140	22.71	0.0086	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		494.28420	390.346	15.01	0.5132	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,579.88740	1,735.683	18.61	0.8929	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,781.23300	1,941.893	18.95	0.9151	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		67.43300	46.593	18.95	0.0849	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			400.39090	314.090	15.49	0.4362	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			424.19090	519.391	15.49	0.5638	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			3,040.86940	3,217.191	21.36	0.9765	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1.49330	0.861	22.71	0.0020	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			264.52330	202.199	16.44	0.3064	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			688.32330	807.499	16.44	0.6936	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			4,060.12610	4,239.257	22.71	0.9917	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			6.32610	3.957	22.71	0.0083	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			86.08740	60.383	18.61	0.1071	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,356.64000	1,506.518	18.21	0.8609	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,832.08180	4,010.885	22.71	0.9887	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			8.28180	5.585	22.71	0.0113	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			987,023.80000	987,205.300	22.71	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	22.71	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			5,025.29330	5,206.161	22.71	0.9980	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			11.76620	8.485	22.19	0.0168	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			101.74780	72.125	18.37	0.1254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,445.54780	1,597.425	18.37	0.8746	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			183.62960	137.164	17.23	0.2205	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			957.42960	1,092.464	17.23	0.7795	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			112.84000	81.218	18.21	0.1391	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			4,141.12280	4,320.538	21.99	0.9919	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			6.32280	3.938	21.99	0.0081	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			767.78720	889.776	16.66	0.7053	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			262.98720	203.176	16.66	0.2947	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			546.25150	650.980	15.94	0.6116	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			363.55150	286.480	15.94	0.3884	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,867.98120	2,024.343	18.99	0.8809	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			107.78120	81.643	18.99	0.1191	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,249.30860	1,388.340	17.82	0.7834	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			207.50860	163.940	17.82	0.2166	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			558.57530	459.536	15.39	0.5040	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			420.37530	503.936	15.39	0.4960	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			783.92360	900.274	16.60	0.6623	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			342.12360	275.874	16.60	0.3377	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,397.95080	4,578.328	20.17	0.9922	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			6.15080	3.928	20.17	0.0078	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,151.36380	1,283.918	17.50	0.7416	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			265.36380	214.818	17.50	0.2584	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,634.54030	4,811.070	21.83	0.9804	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			20.04030	13.070	21.83	0.0196	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			797.19320	908.852	16.50	0.6264	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			422.69320	350.852	16.50	0.3736	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			4,014.28370	4,184.637	22.13	0.9526	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			51.68370	38.137	22.13	0.0474	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			298.85100	248.743	17.75	0.2643	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,311.45100	1,445.243	17.75	0.7357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,081.34030	4,252.344	22.13	0.9551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			48.74030	35.844	22.13	0.0449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			242.62950	199.027	18.27	0.2179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,575.22950	1,715.527	18.27	0.7821	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,915.82310	5,092.875	22.13	0.9775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			23.22310	16.375	22.13	0.0225	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			317.00170	264.202	17.58	0.2786	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,239.60170	1,370.702	17.58	0.7214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,119.72860	4,291.092	22.13	0.9565	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			47.12860	34.592	22.13	0.0435	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			237.64230	194.813	18.32	0.2139	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,600.24230	1,741.313	18.32	0.7861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,712.87470	3,884.980	21.99	0.9413	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			60.27470	48.481	21.99	0.0587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,451.30080	3,621.902	21.52	0.9331	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			68.70080	55.402	21.52	0.0669	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			523.29280	441.826	16.17	0.4275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			705.89280	808.326	16.17	0.5725	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			336.40700	280.775	17.41	0.2937	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,169.00700	1,297.275	17.41	0.7063	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			91.53780	74.249	20.55	0.0891	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,924.13780	3,090.749	20.55	0.9109	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			512.60030	432.501	16.23	0.4204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			725.20030	829.001	16.23	0.5796	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			0.00000	675.987	15.79	0.5224	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			0.00000	509.487	15.79	0.4776	20,379.48	40	40
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			44.80310	32.790	22.13	0.0416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,177.40310	4,349.290	22.13	0.9584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,456.46840	2,616.366	19.71	0.8820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			123.86840	99.866	19.71	0.1180	0.00	0	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			44.42590	32.498	22.13	0.0412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,187.02590	4,358.998	22.13	0.9588	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			45.18310	33.084	22.13	0.0419	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,167.78310	4,339.584	22.13	0.9581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			357.15310	298.540	17.23	0.3096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			1,099.75310	1,225.040	17.23	0.6904	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			588.23970	498.703	15.85	0.4698	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			600.83970	695.203	15.85	0.5302	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			576.22500	488.148	15.91	0.4622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			618.82500	714.648	15.91	0.5378	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			411.55960	345.102	16.83	0.3499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			944.15960	1,061.602	16.83	0.6501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,000.80270	868.168	14.51	0.6895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			233.40270	284.668	14.51	0.3105	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			505.59120	426.401	16.26	0.4156	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			738.19120	842.901	16.26	0.5844	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			804.59670	913.711	16.45	0.6073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			471.99670	397.211	16.45	0.3927	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			846.62170	729.014	14.93	0.6167	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			329.22170	395.514	14.93	0.3833	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,102.69670	2,256.336	19.15	0.8504	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			160.09670	129.836	19.15	0.1496	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,111.62950	2,265.451	19.16	0.8513	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			159.02950	128.951	19.16	0.1487	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,133.02870	990.400	14.29	0.7427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			175.62870	216.900	14.29	0.2573	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,499.51620	1,333.606	13.83	0.8550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			82.11620	100.106	13.83	0.1450	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			666.54480	566.979	15.51	0.5176	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			499.14480	583.479	15.51	0.4824	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			935.55110	810.071	14.68	0.6605	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			268.15110	326.571	14.68	0.3395	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			613.19940	520.501	15.74	0.4854	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			565.79940	657.001	15.74	0.5146	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			4,052.58230	4,223.310	22.13	0.9540	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			49.98230	36.811	22.13	0.0460	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,153.09040	3,321.616	20.97	0.9216	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			80.49040	65.116	20.97	0.0784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			2,004.95910	2,156.538	18.99	0.8399	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			172.35910	140.038	18.99	0.1601	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			304.76750	253.775	17.70	0.2690	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,287.36750	1,420.275	17.70	0.7310	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,291.24940	1,139.534	14.08	0.7973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			123.84940	156.034	14.08	0.2027	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			568.35160	481.240	15.94	0.4571	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			630.95160	727.740	15.94	0.5429	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			806.61970	915.260	16.46	0.6037	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			482.11970	406.860	16.46	0.3963	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,870.59750	5,047.100	22.18	0.9749	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			26.09750	18.700	22.18	0.0251	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			762.64310	867.377	16.26	0.5792	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			530.44310	450.977	16.26	0.4208	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,322.17550	1,450.866	17.51	0.6889	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			405.07550	348.466	17.51	0.3111	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,306.52030	1,434.425	17.47	0.6843	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			413.52030	356.025	17.47	0.3157	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,355.73750	2,504.970	19.06	0.8113	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			247.43750	210.470	19.06	0.1887	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			727.82840	638.266	16.04	0.4819	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			756.12840	852.766	16.04	0.5181	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			708.26890	801.826	15.91	0.5015	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,265.97090	4,428.985	21.79	0.9199	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			109.01880	85.600	21.79	0.0810	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,247.31880	4,410.100	21.79	0.9190	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			328.06400	280.497	18.36	0.2430	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,053.98800	2,196.801	18.61	0.7784	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			295.68800	252.301	18.61	0.2216	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			108.34290	85.041	21.79	0.0806	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,256.64290	4,419.541	21.79	0.9194	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			107.67090	84.485	21.79	0.0801	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			759.96890	667.326	15.91	0.4985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			893.52810	788.739	15.44	0.5641	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			541.82810	623.239	15.44	0.4359	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			860.43670	758.586	15.55	0.5484	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			578.73670	663.086	15.55	0.4516	75,244,358.28	113,476	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,886.36400	2,024.997	18.36	0.7570	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,947.69740	2,084.878	18.35	0.7413	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			373.09740	324.078	18.35	0.2587	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,640.93680	2,791.984	19.34	0.8153	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			256.33680	221.184	19.34	0.1847	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,466.22060	1,591.211	17.50	0.6578	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			523.52060	462.311	17.50	0.3422	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,389.91970	1,512.016	17.33	0.6417	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			555.21970	491.116	17.33	0.3583	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,080.89490	973.315	15.44	0.5880	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			597.49490	676.515	15.44	0.4120	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,114.38240	3,271.244	19.99	0.8208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			267.78240	238.044	19.99	0.1792	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			181.82610	150.834	21.55	0.1166	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,338.42610	4,494.034	21.55	0.8834	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,560.91960	2,388.379	12.55	0.9447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			27.51960	41.579	12.55	0.0553	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			830.01600	742.373	16.30	0.4798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			936.61600	1,035.573	16.30	0.5202	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			180.91120	150.041	21.55	0.1161	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,347.51120	4,503.241	21.55	0.8839	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			180.00050	149.253	21.55	0.1156	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,356.60050	4,512.453	21.55	0.8844	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,624.37090	1,743.946	17.69	0.6317	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			655.77090	587.046	17.69	0.3683	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			664.73290	596.538	17.99	0.3578	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,809.53290	1,930.638	17.99	0.6422	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			669.46510	600.845	17.97	0.3600	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,794.26510	1,914.945	17.97	0.6400	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			667.09380	598.684	17.98	0.3589	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,801.89380	1,922.784	17.98	0.6411	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,793.45050	1,908.381	17.94	0.6139	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			778.85050	702.681	17.94	0.3861	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			781.14710	705.705	18.17	0.3758	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,960.34710	2,076.905	18.17	0.6242	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			786.03980	710.288	18.15	0.3778	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,945.23980	2,061.488	18.15	0.6222	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			783.58870	707.995	18.16	0.3768	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,952.78870	2,069.195	18.16	0.6232	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,954.80790	2,066.051	18.11	0.6001	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			894.20790	811.651	18.11	0.3999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			896.77950	814.952	18.30	0.3906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,117.77950	2,230.752	18.30	0.6094	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			901.78130	819.607	18.28	0.3924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,102.78130	2,215.407	18.28	0.6076	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			899.27230	817.276	18.29	0.3915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,110.27230	2,223.076	18.29	0.6085	0.00	0	0
Total \$ / R Option												87,584,349.44	153,569	1,777,965
Total \$ / R												12,231,877,438.14	1,109,621	3,191,506
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.61180		12.78190			0.0000	592,754.60	47	374
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			12.79470		12.97620			0.0000	12,794.70	1	343
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			12.98350		13.16740			0.0000	12,983.50	1	56
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.16550		13.35170			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.34680		13.53340			0.0000	0.00	0	182
Total \$ / R MAXI Future												618,532.80	49	958
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			38.09160	66.857	76.69	0.0021	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			359,848.09160	376,886.857	76.69	0.9979	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			38.78800	67.895	76.96	0.0021	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			360,848.78800	377,887.895	76.96	0.9979	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			37.40400	65.829	76.43	0.0020	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			358,847.40400	375,885.829	76.43	0.9980	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			4,075.18360	2,733.876	19.68	0.0522	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			221,455.18360	238,263.876	19.68	0.9478	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			4,031.43320	2,702.833	19.70	0.0517	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			222,411.43320	239,232.833	19.70	0.9483	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			4,119.43840	2,765.299	19.66	0.0528	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			220,499.43840	237,295.299	19.66	0.9472	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			39,776.13210	33,332.769	16.93	0.3398	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			98,036.13210	109,982.769	16.93	0.6602	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			39,506.20160	33,102.360	16.95	0.3379	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			98,766.20160	110,752.360	16.95	0.6621	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			40,048.03310	33,564.606	16.91	0.3418	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			97,308.03310	109,214.606	16.91	0.6582	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			60,596.12310	52,889.135	16.57	0.4157	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			97,426.12310	108,339.135	16.57	0.5843	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		60,272.18770	52,599.585	16.59	0.4138		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		98,102.18770	109,049.584	16.59	0.5862		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		60,921.92870	53,180.427	16.56	0.4175		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		96,751.92870	107,630.427	16.56	0.5825		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		72,925.30450	65,048.974	16.70	0.4322		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		112,585.30450	123,368.974	16.70	0.5678		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		72,603.09940	64,755.625	16.72	0.4307		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		113,263.09940	124,075.625	16.72	0.5693		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		73,249.65410	65,343.829	16.69	0.4338		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		111,909.65410	122,663.829	16.69	0.5662		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											618,532.80	49	958
£ / R	On	19/06/2017	Foreign Exchange Future		16.12060	16.27390			0.0000		142,973,601.40	8,869	39,083
£ / R	On	30/06/2017	Foreign Exchange Future		16.14540	16.30840			0.0000		0.00	0	5
£ / R	On	18/09/2017	Foreign Exchange Future		16.40110	16.56860			0.0000		171,325,890.60	10,446	19,851
£ / R	On	18/12/2017	Foreign Exchange Future		16.68990	16.86200			0.0000		1,719,059.70	103	3,915
£ / R	On	19/03/2018	Foreign Exchange Future		16.97540	17.15180			0.0000		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Future		17.26180	17.44010			0.0000		0.00	0	3,414
Total £ / R Future											316,018,551.70	19,418	66,268
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.00340	0.000	29.71	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		7,756.10340	7,909.400	29.71	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.00330	0.000	29.71	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		7,766.10330	7,919.400	29.71	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		0.00340	0.000	29.71	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		7,746.10340	7,899.400	29.71	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put		288.57110	436.087	24.79	0.7845	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call		62.47110	56.687	24.79	0.2155	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put		1,229.27760	1,381.186	29.71	0.9905	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call		3.17760	1.786	29.71	0.0095	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put		2,726.20010	2,879.400	29.71	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call		0.10010	0.000	29.71	0.0000	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put		605.48050	738.758	15.76	0.9024	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call		53.88050	24.158	15.76	0.0976	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put		606.31060	691.896	15.63	0.5735	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call		474.91060	392.996	15.63	0.4265	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put		1,409.66650	1,537.807	16.99	0.8149	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call		178.26650	138.907	16.99	0.1851	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		148.46870	114.509	17.24	0.1568	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		1,579.86870	1,713.409	17.24	0.8432	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call		147.11620	113.410	17.26	0.1555	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put		1,588.51620	1,722.310	17.26	0.8445	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call		149.83580	115.621	17.23	0.1581	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put		1,571.23580	1,704.521	17.23	0.8419	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2.34570	2.029	20.22	0.0029	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,280.34570	8,452.129	20.22	0.9971	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2.32450	2.011	20.22	0.0029	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,290.32450	8,462.111	20.22	0.9971	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.30350	1.993	20.22	0.0029	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,300.30350	8,472.093	20.22	0.9971	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			879.83350	792.205	15.36	0.4824	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			958.03350	1,046.805	15.36	0.5176	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			888.08380	799.893	15.34	0.4858	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			946.28380	1,034.493	15.34	0.5142	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			883.95000	796.041	15.35	0.4841	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			952.15000	1,040.641	15.35	0.5159	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			872.74590	791.861	15.40	0.4362	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,342.64590	1,440.061	15.40	0.5638	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			879.76030	798.441	15.39	0.4389	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,329.66030	1,426.641	15.39	0.5611	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			876.24630	795.144	15.40	0.4376	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,336.14630	1,433.344	15.40	0.5624	0.00	0	0
Total £ / R Option												0.00	0	3,300
Total £ / R												316,018,551.70	19,418	69,568
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11572		0.11628			0.0000	686,249.25	5,930	6,052
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11789		0.11853			0.0000	699,069.91	5,930	5,930
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12014		0.12081			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12242		0.12311			0.0000	0.00	0	0
Total ¥ / R Future												1,385,319.16	11,860	11,982
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.00230	0.007	55.95	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,371.90230	3,427.507	55.95	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00000	0.000	55.95	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,371.90000	4,427.500	55.95	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	55.95	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,371.90000	5,427.500	55.95	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			3.19210	2.707	23.25	0.0062	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,150.19210	4,214.007	23.25	0.9938	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.60860	0.503	23.25	0.0013	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,147.60860	5,211.803	23.25	0.9987	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			14.63480	12.742	23.25	0.0250	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,161.63480	3,224.042	23.25	0.9750	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			676.62240	637.819	18.41	0.5299	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			595.52240	623.419	18.41	0.4701	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			351.90820	329.541	20.11	0.3171	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,270.80820	1,315.141	20.11	0.6829	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,253.01170	1,197.526	16.67	0.7878	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			171.91170	183.126	16.67	0.2122	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			944.45190	902.468	18.40	0.5810	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			633.25190	660.768	18.40	0.4190	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			572.96490	543.737	19.85	0.3973	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,261.76490	1,302.037	19.85	0.6027	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,522.93070	1,465.565	16.57	0.7915	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			211.73070	223.865	16.57	0.2085	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,385,319.16	11,860	11,982
€ / R	On	19/06/2017	Foreign Exchange Future			14.22710		14.33210			0.0000	111,668,507.90	7,849	61,157
€ / R	On	30/06/2017	Foreign Exchange Future			14.25200		14.36560			0.0000	0.00	0	4
€ / R	On	18/09/2017	Foreign Exchange Future			14.50280		14.62070			0.0000	119,981,664.40	8,273	51,207
€ / R	On	18/12/2017	Foreign Exchange Future			14.78900		14.91100			0.0000	1,478,900.00	100	37,903
€ / R	On	19/03/2018	Foreign Exchange Future			15.07550		15.20080			0.0000	0.00	0	4,152
Total € / R Future												233,129,072.30	16,222	154,423
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.16530	0.113	74.62	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,858.06530	4,963.013	74.62	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.16160	0.110	74.62	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			28.61410	40.370	13.09	0.2922	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,868.06160	4,973.010	74.62	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.16910	0.115	74.62	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,848.06910	4,953.015	74.62	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,927.94550	2,032.923	31.79	0.9998	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.04550	0.023	31.79	0.0002	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			250.71410	157.470	13.09	0.7078	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			452.67040	542.068	14.18	0.8824	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			48.27040	24.068	14.18	0.1176	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			7.62020	5.006	23.61	0.0088	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,856.92020	4,972.206	23.61	0.9912	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			7.53040	4.943	23.61	0.0087	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,866.83040	4,982.143	23.61	0.9913	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			7.71090	5.070	23.61	0.0089	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,847.01090	4,962.270	23.61	0.9911	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			88.29010	72.289	19.12	0.0826	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,227.29010	3,333.289	19.12	0.9174	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,049.66360	952.336	13.63	0.6971	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			268.66360	293.335	13.63	0.3029	0.00	0	66,500
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			87.73230	71.800	19.13	0.0821	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,236.73230	3,342.800	19.13	0.9179	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.72020	4.313	20.22	0.0065	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,505.72020	6,625.313	20.22	0.9935	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,137.89260	1,035.524	13.48	0.7311	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			226.89260	246.524	13.48	0.2689	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			87.18010	71.317	19.14	0.0816	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,246.18010	3,352.317	19.14	0.9184	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,727.65810	1,814.073	17.10	0.7820	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			248.65810	213.073	17.10	0.2180	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,846.60720	1,934.952	17.28	0.7990	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			227.60720	193.952	17.28	0.2010	0.00	0	66,500
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			611.56760	649.256	14.44	0.4297	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			947.57600	860.209	14.45	0.5682	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			616.77600	654.709	14.45	0.4318	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			957.17660	869.331	14.43	0.5725	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			606.37660	643.831	14.43	0.4275	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			865.13810	782.093	14.68	0.5308	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			714.33810	756.593	14.68	0.4692	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			952.36760	864.756	14.44	0.5703	0.00	0	0
Total € / R Option												0.00	0	174,648
Total € / R												233,129,072.30	16,222	329,071
AUS / R	On	19/06/2017	Foreign Exchange Future			9.61410		9.63700			0.0000	59,886,228.90	6,229	17,452
AUS / R	On	18/09/2017	Foreign Exchange Future			9.74080		9.77120			0.0000	60,675,443.20	6,229	7,182
AUS / R	On	18/12/2017	Foreign Exchange Future			9.87260		9.90460			0.0000	0.00	0	1,153
AUS / R	On	19/03/2018	Foreign Exchange Future			10.00100		10.03420			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.12950		10.16170			0.0000	0.00	0	2,041
Total AUS / R Future												120,561,672.10	12,458	27,828
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,423.12900	2,446.041	60.51	0.9992	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.13320	0.145	60.84	0.0008	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,433.13320	2,456.045	60.84	0.9992	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.12490	0.137	60.19	0.0008	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,413.12490	2,436.037	60.19	0.9992	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.12900	0.141	60.51	0.0008	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			7.17100	5.977	20.09	0.0171	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,415.97100	2,445.177	20.09	0.9829	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			7.14510	5.956	20.14	0.0170	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,425.94510	2,455.156	20.14	0.9830	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			7.19720	5.998	20.04	0.0172	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,405.99720	2,435.198	20.04	0.9828	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			39.24310	35.802	16.84	0.0711	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			2,004.64310	2,033.201	16.84	0.9289	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			38.80390	35.451	16.87	0.0704	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			2,014.20390	2,042.851	16.87	0.9296	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			39.68780	36.157	16.82	0.0717	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,995.08780	2,023.557	16.82	0.9283	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			434.54500	446.380	12.69	0.4812	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			467.87040	446.059	12.67	0.5260	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			423.67040	435.059	12.67	0.4740	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			463.28790	441.581	12.67	0.5224	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	19/03/2018	Foreign Exchange Option	10.00	Put			429.08790	440.581	12.67	0.4776	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			458.74500	437.380	12.69	0.5188	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			384.58580	368.757	13.00	0.4142	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			732.88580	749.256	13.00	0.5858	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			390.95960	374.923	12.97	0.4196	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			719.25960	735.423	12.97	0.5804	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			387.76170	371.827	12.99	0.4169	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			726.06170	742.327	12.99	0.5831	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												120,561,672.10	12,458	27,828
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.54850		9.66600			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.70260		9.82930			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.85910		9.98890			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.00980		10.14250			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,997
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.03770	0.068	52.68	0.0004	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,074.03770	2,191.568	52.68	0.9996	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.03960	0.071	53.01	0.0005	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,084.03960	2,201.571	53.01	0.9995	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.03590	0.066	52.34	0.0004	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,064.03590	2,181.566	52.34	0.9996	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			21.04140	14.014	16.74	0.0426	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,481.74140	1,601.414	16.74	0.9574	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			20.66380	13.760	16.77	0.0419	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,491.36380	1,611.160	16.77	0.9581	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			21.42620	14.273	16.72	0.0433	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,472.12620	1,591.673	16.72	0.9567	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			207.77550	168.553	14.61	0.2788	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			758.87550	849.453	14.61	0.7212	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			205.48860	166.634	14.63	0.2761	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			766.58860	857.534	14.63	0.7239	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			210.08880	170.498	14.58	0.2815	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			751.18880	841.398	14.58	0.7185	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			506.92050	437.617	13.37	0.5028	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			434.42050	497.817	13.37	0.4972	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			502.40650	433.666	13.39	0.4994	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			439.90650	503.866	13.39	0.5006	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			511.46940	441.598	13.35	0.5061	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			428.96940	491.798	13.35	0.4939	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	6,997

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/06/2017	Foreign Exchange Future			13.05330		13.20280			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.32060		13.48250			0.0000	0.00	0	900
CHF / R	On	18/12/2017	Foreign Exchange Future			13.59870		13.76560			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			13.87870		14.05070			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,756
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			0.02660	0.077	49.51	0.0004	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,677.22660	2,826.777	49.51	0.9996	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			0.02770	0.080	49.78	0.0004	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,687.22770	2,836.780	49.78	0.9996	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			0.02550	0.075	49.25	0.0004	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,667.22550	2,816.775	49.25	0.9996	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			54.22130	40.402	18.78	0.0733	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,961.72130	2,109.802	18.78	0.9267	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			53.61950	39.946	18.79	0.0726	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,971.11950	2,119.346	18.79	0.9274	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			54.83010	40.865	18.76	0.0741	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,952.33010	2,100.265	18.76	0.9259	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			506.34230	434.456	15.90	0.4139	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			770.74230	865.756	15.90	0.5861	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			502.96190	431.497	15.91	0.4116	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			777.36190	872.797	15.91	0.5884	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			509.74220	437.437	15.88	0.4162	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			764.14220	858.737	15.88	0.5838	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			718.66400	631.052	15.57	0.4703	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			817.96400	902.352	15.57	0.5297	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			714.88610	627.666	15.58	0.4683	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			824.18610	908.966	15.58	0.5317	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			722.45760	634.463	15.55	0.4723	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			811.75760	895.763	15.55	0.5277	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,756
CNH / R	On	19/06/2017	Foreign Exchange Future			1.86040		1.88200			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.87340		1.89570			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.88920		1.91130			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.90270		1.92560			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,780.04330	3,996.176	50.89	0.9994	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			0.05120	0.114	47.22	0.0004	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,580.05120	3,796.114	47.22	0.9996	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			0.04700	0.143	49.05	0.0005	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,680.04700	3,896.143	49.05	0.9995	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			0.04330	0.176	50.89	0.0006	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			66.37570	38.489	16.64	0.0581	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,609.37570	2,804.489	16.64	0.9419	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			60.73280	34.285	16.68	0.0525	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,703.73280	2,900.285	16.68	0.9475	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			72.54920	43.174	16.60	0.0642	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,515.54920	2,709.174	16.60	0.9358	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			978.57350	1,096.464	14.96	0.5770	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			654.87420	556.191	15.06	0.4051	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,041.87420	1,164.191	15.06	0.5949	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			619.95230	525.599	15.15	0.3878	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,106.95230	1,233.599	15.15	0.6122	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			691.57350	588.464	14.96	0.4230	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,018.09160	896.595	14.75	0.4976	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			962.09160	1,069.595	14.75	0.5024	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			974.40660	857.551	14.82	0.4819	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			1,018.40660	1,130.551	14.82	0.5181	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			932.31670	820.072	14.89	0.4664	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			1,076.31670	1,193.072	14.89	0.5336	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/06/2017	Foreign Exchange Future			1.92090		1.93430			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			1.95880		1.97400			0.0000	293,820.00	150	0
DKK / R	On	18/12/2017	Foreign Exchange Future			1.99850		2.01430			0.0000	0.00	0	0
Total DKK / R Future												293,820.00	150	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,457.25270	2,591.210	34.71	0.9990	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			0.33550	0.279	33.17	0.0013	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,257.33550	2,391.280	33.17	0.9987	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			0.29010	0.242	33.94	0.0011	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,357.29010	2,491.242	33.94	0.9989	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			0.25270	0.210	34.71	0.0010	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			643.59510	554.980	14.00	0.5109	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			503.59510	566.980	14.00	0.4891	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			597.88310	513.567	14.13	0.4831	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			557.88310	625.567	14.13	0.5169	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			692.19650	599.246	13.86	0.5394	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			452.19650	511.246	13.86	0.4606	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			816.95220	734.240	14.60	0.4800	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			873.95220	949.240	14.60	0.5200	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			903.23230	814.070	14.40	0.5176	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			760.23230	829.070	14.40	0.4824	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			859.12400	773.208	14.50	0.4986	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			816.12400	888.208	14.50	0.5014	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												293,820.00	150	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.61730		1.63920			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.64430		1.66750			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.67140		1.69480			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.69700		1.72050			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			0.03960	0.219	52.98	0.0008	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,308.03960	3,527.219	52.98	0.9992	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			0.03470	0.269	55.10	0.0010	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,408.03470	3,627.269	55.10	0.9990	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			0.04550	0.176	50.85	0.0007	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,208.04550	3,427.176	50.85	0.9993	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			51.56500	36.504	19.97	0.0533	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,876.56500	3,093.504	19.97	0.9467	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			47.34030	33.621	20.11	0.0494	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,972.34030	3,190.621	20.11	0.9506	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			56.18560	39.663	19.83	0.0576	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,781.18560	2,996.663	19.83	0.9424	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			509.51360	428.058	16.90	0.3396	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,261.51360	1,414.058	16.90	0.6604	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			483.46880	406.009	17.06	0.3247	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,335.46880	1,492.009	17.06	0.6753	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			537.08900	451.469	16.74	0.3552	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,189.08900	1,337.469	16.74	0.6448	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,000.74590	1,125.404	15.96	0.5274	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			868.51150	762.016	16.09	0.4570	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,063.51150	1,192.016	16.09	0.5430	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			832.90070	730.153	16.22	0.4418	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,127.90070	1,260.153	16.22	0.5582	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			905.74590	795.404	15.96	0.4726	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12190		0.12360			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12180		0.12330			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12150		0.12280			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12130		0.12220			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12010		0.12130			0.0000	0.00	0	1,145
Total KES / R Future												0.00	0	2,527

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	2,527
NOK/R	On	19/06/2017	Foreign Exchange Future			1.50810		1.51750			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.53230		1.54310			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.55760		1.56860			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.58190		1.59350			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.22430		9.23570			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.34240		9.36050			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.46290		9.48270			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.57860		9.60090			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.02190	0.022	41.10	0.0002	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,714.32190	1,725.722	41.10	0.9998	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.02150	0.022	41.29	0.0002	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,724.32150	1,735.722	41.29	0.9998	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.02230	0.022	40.92	0.0002	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,704.32230	1,715.722	40.92	0.9998	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,250.19260	1,264.875	16.63	0.9216	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			30.12250	26.786	16.66	0.0771	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,259.62250	1,274.386	16.66	0.9229	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			31.27290	27.774	16.61	0.0797	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,240.77290	1,255.374	16.61	0.9203	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			30.69260	27.275	16.63	0.0784	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			345.59240	326.786	17.34	0.4129	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			662.89240	663.886	17.34	0.5871	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			344.93730	326.007	17.45	0.4106	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			672.23730	673.107	17.45	0.5894	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			344.30370	325.250	17.56	0.4083	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			681.60370	682.350	17.56	0.5917	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			622.99820	603.036	16.20	0.5660	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			472.09820	474.436	16.20	0.4340	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			612.02750	592.331	16.03	0.5632	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			471.12750	473.731	16.03	0.4368	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			633.98310	613.758	16.37	0.5689	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			473.08310	475.158	16.37	0.4311	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.24780		1.25560			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.26190		1.27060			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 18/12/2017 Foreign Exchange Future			1.27600		1.28500			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.29270		1.30170			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
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			1,244.00000	1,322.000		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			1,344.00000	1,422.000		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			1,444.00000	1,522.000		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			994.00000	1,081.000		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			1,094.00000	1,181.000		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			894.00000	981.000		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			150.00000	240.000		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			250.00000	340.000		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			350.00000	440.000		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			83.00000	173.000		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			183.00000	273.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			17.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Put			0.00000	73.000		1.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.27820		1.27320			0.0000	0.00	0	4,226
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.28190		1.27680			0.0000	0.00	0	0
QUANTO £ On 18/12/2017 Foreign Exchange Future			1.28550		1.28060			0.0000	0.00	0	0
QUANTO £ On 19/03/2018 Foreign Exchange Future			1.28940		1.28460			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	4,226
Total QUANTO £ / \$									0.00	0	4,226
QUANTO € On 19/06/2017 Foreign Exchange Future			1.12810		1.12130			0.0000	86,863.70	77	50
QUANTO € On 18/09/2017 Foreign Exchange Future			1.13350		1.12670			0.0000	2,267.00	2	2
QUANTO € On 18/12/2017 Foreign Exchange Future			1.13910		1.13240			0.0000	0.00	0	0
QUANTO € On 19/03/2018 Foreign Exchange Future			1.14510		1.13850			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												89,130.70	79	52
Total QUANTO € / \$												89,130.70	79	52
RAIN	On	19/06/2017	Foreign Exchange Future			21,827.56000		22,032.84000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			22,158.14000		22,379.84000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.19590		9.25320			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.34050		9.40480			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			0.05980	0.024	33.02	0.0003	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,266.85980	1,324.124	33.02	0.9997	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			0.05810	0.024	33.22	0.0003	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,276.85810	1,334.124	33.22	0.9997	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			0.06160	0.024	32.82	0.0003	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,256.86160	1,314.124	32.82	0.9997	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			182.70770	154.193	14.18	0.3507	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			407.90770	443.693	14.18	0.6493	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			179.60460	151.430	14.20	0.3457	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			414.80460	450.930	14.20	0.6543	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			176.54780	148.712	14.23	0.3408	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			421.74780	458.212	14.23	0.6592	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.61420		3.62690			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.57520		3.58910			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.50860		3.52340			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.01080	0.009	40.30	0.0002	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			643.11080	655.809	40.30	0.9998	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.01060	0.009	40.83	0.0002	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			653.11060	665.809	40.83	0.9998	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.01100	0.009	39.77	0.0002	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			633.11100	645.809	39.77	0.9998	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			124.38480	114.068	13.86	0.5537	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			85.28480	88.868	13.86	0.4463	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			118.82370	108.676	13.83	0.5381	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			89.72370	93.476	13.83	0.4619	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	3.54	Call			130.09600	119.616	13.88	0.5693	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			80.99600	84.416	13.88	0.4307	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			179.11570	169.564	14.33	0.5146	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			175.71570	180.964	14.33	0.4854	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			174.31560	164.892	14.32	0.5055	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			180.91560	186.292	14.32	0.4945	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			184.00510	174.325	14.33	0.5237	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			170.60510	175.725	14.33	0.4763	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.36140		1.38930			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.33720		1.36570			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.31700		1.34520			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.29700		1.32490			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												12,816,389,187.46	1,016,288	1,691,568
Total Options												87,584,349.44	153,569	1,955,913
Grand Total:												12,903,973,536.90	1,169,857	3,647,481