



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: 05/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/07/2017 Foreign Exchange Future			13.47980		13.24240			0.0000	0.00	0	0
\$ / R On 06/07/2017 Foreign Exchange Future			13.44000		13.24240			0.0000	201,600,000.00	15,000	20,000
\$ / R On 07/07/2017 Foreign Exchange Future			13.44000		13.24240			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.44490		13.24960			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.44970		13.25440			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.45450		13.25900			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.46150		13.26580			0.0000	0.00	0	3,402
\$ / R On 18/07/2017 Foreign Exchange Future			13.46380		13.26800			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.46610		13.27030			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.47080		13.27480			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.48000		13.28380			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.48470		13.28840			0.0000	12,257,592.30	909	909
\$ / R On 31/07/2017 Foreign Exchange Future			13.49390		13.29740			0.0000	0.00	0	7,338
\$ / R On 04/08/2017 Foreign Exchange Future			13.50320		13.30640			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.51930		13.32210			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.53290		13.33550			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.56030		13.36240			0.0000	12,339,873.00	910	910
\$ / R On 31/08/2017 Foreign Exchange Future			13.56490		13.36680			0.0000	0.00	0	2,705
\$ / R On 18/09/2017 Foreign Exchange Future			13.60550		13.40650			0.0000	2,425,330,035.50	178,261	897,488
\$ / R On 27/09/2017 Foreign Exchange Future			13.62560		13.42620			0.0000	12,426,547.20	912	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.62790		13.42830			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/09/2017	Foreign Exchange Future			13.63010		13.43050			0.0000	0.00	0	730
\$ / R	On	23/10/2017	Foreign Exchange Future			13.68370		13.48300			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.69270		13.49180			0.0000	12,501,435.10	913	913
\$ / R	On	13/11/2017	Foreign Exchange Future			13.73060		13.52900			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.76400		13.56180			0.0000	12,594,060.00	915	915
\$ / R	On	18/12/2017	Foreign Exchange Future			13.80860		13.60550			0.0000	100,650,885.40	7,289	118,072
\$ / R	On	22/12/2017	Foreign Exchange Future			13.81760		13.61430			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.82870		13.64000			0.0000	12,667,089.20	916	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.84210		13.63830			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.93410		13.72870			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.93850		13.73300			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.00840		13.80160			0.0000	140,084.00	10	18,773
\$ / R	On	25/04/2018	Foreign Exchange Future			14.08850		13.87980			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.12280		13.91310			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.13140		13.92150			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.20420		13.99230			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			14.32680		14.11210			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.40440		14.18790			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.53080		14.31130			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.59960		14.37840			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.73490		14.51050			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.80810		14.58200			0.0000	0.00	0	1,500
Total \$ / R Future												2,802,507,601.70	206,035	1,092,449
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			757.72880	520.200	21.92	1.0000	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			0.12880	0.000	21.92	0.0000	0.00	0	0
\$ / R	On	06/07/2017	Foreign Exchange Option	13.17	Put			42.48870	5.925	26.55	0.0711	0.00	0	0
\$ / R	On	06/07/2017	Foreign Exchange Option	13.17	Call			114.88870	275.925	26.55	0.9289	0.00	0	20,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			325.91720	155.588	22.61	0.6839	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			18.31720	45.588	22.61	0.3161	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			824.16580	634.596	24.50	0.9419	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			3.76580	9.496	24.50	0.0581	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,725.69300	4,530.454	62.96	0.9995	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.09300	0.154	62.96	0.0005	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			7.11800	16.995	20.12	0.0974	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			702.71800	517.295	20.12	0.9026	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			610.28210	802.090	20.99	0.9832	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			5.88210	2.390	20.99	0.0168	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			91.64060	44.035	18.29	0.2011	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			210.64060	358.535	18.29	0.7989	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			490.73920	339.154	18.45	0.7095	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			36.53920	80.654	18.45	0.2905	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			4.52560	3.282	19.02	0.0185	0.00	0	34,000
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			772.52560	967.082	19.02	0.9815	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			44.13960	25.113	17.53	0.1107	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			394.43960	571.213	17.53	0.8893	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	21/07/2017	Foreign Exchange Option	13.00	Call			345.00510	502.782	15.87	0.8615	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Put			70.20510	31.982	15.87	0.1385	0.00	0	20,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,290.53320	1,100.950	21.86	0.9531	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			5.33320	11.750	21.86	0.0469	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			459.90440	634.331	15.41	0.9304	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			35.10440	13.531	15.41	0.0696	0.00	0	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,033.11550	853.307	20.20	0.8897	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			16.91550	33.307	20.20	0.1103	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			244.06620	371.672	16.17	0.7168	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			160.26620	91.672	16.17	0.2832	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			349.08170	233.096	17.06	0.5025	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			137.48170	217.796	17.06	0.4975	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,242.38940	3,046.143	29.68	0.9971	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			0.78940	0.843	29.68	0.0029	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			523.47350	383.835	17.60	0.6294	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			100.87350	157.735	17.60	0.3706	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			246.50270	162.613	16.39	0.3646	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			252.90270	365.813	16.39	0.6354	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			567.41570	431.231	17.44	0.6091	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			139.51570	200.531	17.44	0.3909	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			304.21000	215.332	16.19	0.3925	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			289.71000	398.232	16.19	0.6075	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			416.44250	311.063	16.25	0.4593	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			278.84250	371.363	16.25	0.5407	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,481.77870	3,284.410	23.95	0.9888	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			4.17870	4.710	23.95	0.0112	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			156.46820	106.645	15.30	0.2200	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			553.26820	701.545	15.30	0.7800	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			415.09870	320.629	16.09	0.4231	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			437.88870	556.530	15.81	0.6378	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			249.24460	183.931	15.50	0.2941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			525.74460	659.431	15.50	0.7059	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			883.70680	1,059.069	14.67	0.8825	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			77.20680	53.569	14.67	0.1175	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,227.95410	1,422.098	14.41	0.9556	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			254.34450	328.354	16.89	0.4415	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			752.01760	617.535	17.26	0.6069	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			218.51760	283.035	17.26	0.3931	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,105.10070	2,911.545	22.45	0.9674	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			11.60070	17.045	22.45	0.0326	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			331.38870	251.030	15.81	0.3622	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			93.51020	122.956	19.22	0.1949	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			305.90670	392.694	16.44	0.5052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			529.40670	417.194	16.44	0.4948	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			283.52420	364.891	16.63	0.4784	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			577.02420	459.391	16.63	0.5216	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	13.80	Put			647.84450	522.854	16.89	0.5585	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			58.27050	40.254	14.53	0.0935	4,025.45	100	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,255.67090	1,091.947	18.81	0.7717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			112.17090	147.447	18.81	0.2283	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,065.99950	911.406	18.28	0.7206	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			142.49950	186.907	18.28	0.2794	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,407.01020	1,237.456	19.22	0.8051	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			10.96000	12.379	15.31	0.0326	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,211.90040	1,050.087	18.69	0.7609	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			118.40040	155.587	18.69	0.2391	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,660.80270	1,485.664	19.87	0.8505	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			67.30270	91.164	19.87	0.1495	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			964.77050	1,145.754	14.53	0.9065	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			164.39410	214.662	17.94	0.3138	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			520.21650	653.029	15.52	0.7019	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			253.71650	187.529	15.52	0.2981	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			733.74640	895.111	14.94	0.8250	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			127.24640	89.610	14.94	0.1750	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,417.46000	1,617.879	15.31	0.9674	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			96.54010	126.944	19.15	0.2004	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			445.61200	345.952	16.18	0.4432	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			352.11200	451.452	16.18	0.5568	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,614.51600	2,424.415	21.68	0.9453	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			21.01600	29.915	21.68	0.0547	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			957.89410	809.161	17.94	0.6862	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			385.59000	296.358	16.00	0.4028	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,599.94150	3,403.831	23.03	0.9813	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			6.44150	9.331	23.03	0.0187	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			122.31640	160.693	18.62	0.2458	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,185.81640	1,025.193	18.62	0.7542	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,380.04010	1,211.444	19.15	0.7996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			8.13320	11.863	22.80	0.0233	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			601.73860	746.569	15.27	0.7557	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			195.23860	141.069	15.27	0.2443	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,595.02300	4,397.042	23.83	0.9944	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1.52300	2.542	23.83	0.0056	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			392.09000	501.858	16.00	0.5972	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,057.56980	903.440	18.26	0.7181	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,629.72170	3,433.503	23.06	0.9819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			6.22170	9.003	23.06	0.0181	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			160.80980	210.153	18.00	0.3083	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			974.30980	824.653	18.00	0.6917	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,401.63320	3,206.363	22.80	0.9767	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			619.13760	497.034	16.78	0.5439	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,593.50000	986,394.500	23.83	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	23.83	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,006.57520	2,813.743	22.34	0.9636	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			13.07520	19.243	22.34	0.0364	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			144.06980	188.940	18.26	0.2819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,967.72040	3,770.513	23.45	0.9876	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			268.53930	346.167	16.76	0.4597	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			612.03930	490.667	16.76	0.5403	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			769.55880	934.824	14.88	0.8406	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			113.05880	79.324	14.88	0.1594	2,379,735.00	30,000	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			265.63760	342.534	16.78	0.4561	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			4.17310	5.943	23.46	0.0123	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,977.67310	3,780.443	23.46	0.9877	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			4.12640	5.873	23.47	0.0121	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,987.62640	3,790.373	23.47	0.9879	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			4.22040	6.013	23.45	0.0124	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			0.00000	384.558	16.50	0.4975	384,557.80	1,000	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			251.59710	324.896	16.92	0.4379	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			0.00000	585.487	15.72	0.6580	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			0.00000	229.987	15.72	0.3420	3,472,805.21	15,100	15,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			0.00000	335.698	16.14	0.4352	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			0.00000	461.198	16.14	0.5648	51,192.94	111	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			0.00000	429.058	16.50	0.5025	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			204.79630	265.538	17.42	0.3735	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			158.96750	112.953	15.08	0.2081	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			665.46750	818.453	15.08	0.7919	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			923.76740	1,102.055	14.60	0.8949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			67.26740	46.555	14.60	0.1051	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			655.09710	529.396	16.92	0.5621	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			371.59870	476.129	16.09	0.5769	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,182.30140	1,373.414	14.19	0.9519	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			25.80140	17.913	14.19	0.0481	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			281.50770	210.035	15.63	0.3219	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			488.00770	615.536	15.63	0.6781	0.00	0	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			798.29630	660.038	17.42	0.6265	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			21.45410	16.598	14.41	0.0444	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			999.08500	848.070	18.08	0.6998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			155.58500	203.570	18.08	0.3002	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,173.24660	1,364.055	14.21	0.9505	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			26.74660	18.555	14.21	0.0495	0.00	0	5,250
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,710.85900	3,515.130	22.71	0.9796	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			7.05900	10.730	22.71	0.0204	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			457.97790	360.541	16.20	0.4372	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			384.17790	486.141	16.20	0.5628	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			287.43750	218.357	15.64	0.3154	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			535.73750	666.257	15.64	0.6846	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			219.42560	163.146	15.34	0.2571	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			629.92560	773.246	15.34	0.7429	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	23/10/2017	Foreign Exchange Option	14.81	Put			1,479.85940	1,317.037	18.95	0.7606	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			152.85940	190.737	18.95	0.2394	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			899.07360	765.917	17.37	0.6000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			290.87360	358.617	17.37	0.4000	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			784.02230	935.842	15.09	0.7677	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			212.22230	163.142	15.09	0.2323	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			490.60210	397.529	16.10	0.4198	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			482.40210	590.229	16.10	0.5802	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,968.03930	3,777.692	22.59	0.9684	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			9.83930	20.392	22.59	0.0316	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			817.93590	694.151	16.94	0.5504	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			366.93590	444.752	16.94	0.4496	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,211.87960	4,019.033	23.65	0.9476	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			33.67960	43.033	23.65	0.0524	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			516.80630	425.663	15.93	0.4041	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			578.60630	689.663	15.93	0.5959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			62.02880	72.588	22.58	0.0807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,746.52880	3,553.988	22.58	0.9193	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			399.16940	324.882	15.41	0.3266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			754.66940	883.481	15.41	0.6734	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			61.75150	72.261	22.60	0.0803	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,756.25150	3,563.662	22.60	0.9197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			61.47470	71.937	22.62	0.0800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,765.97470	3,573.337	22.62	0.9200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,062.68940	1,893.325	19.55	0.7912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			168.18940	201.925	19.55	0.2088	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			351.98390	284.042	15.23	0.2990	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			807.48390	942.642	15.23	0.7010	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			835.08790	973.411	15.14	0.7146	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			329.58790	264.811	15.14	0.2854	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			480.88070	568.862	16.59	0.4962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			785.38070	670.262	16.59	0.5038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			791.30430	924.562	15.28	0.6927	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			365.80430	295.962	15.28	0.3073	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			775.41500	906.767	15.34	0.6845	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			379.91500	308.167	15.34	0.3155	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			554.67920	655.043	16.20	0.5505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			649.17920	546.443	16.20	0.4495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,314.44460	1,493.697	14.36	0.8768	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			108.94460	85.097	14.36	0.1232	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			681.28160	800.586	15.67	0.6320	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			475.78160	391.986	15.67	0.3680	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			530.60500	440.534	15.85	0.3955	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			636.10500	749.134	15.85	0.6045	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,124.73800	1,292.579	14.64	0.8256	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			169.23800	133.979	14.64	0.1744	0.00	0	1,819

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,722.61820	1,561.922	18.92	0.7395	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			218.11820	260.522	18.92	0.2605	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,731.15180	1,570.313	18.94	0.7410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			216.65180	258.913	18.94	0.2590	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,472.09490	1,664.202	14.66	0.9022	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			76.59490	65.602	14.66	0.0978	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,894.88370	2,092.442	15.37	0.9462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			39.38370	33.842	15.37	0.0538	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			892.74070	1,039.273	15.03	0.7409	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			287.24070	230.673	15.03	0.2591	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,236.41710	1,411.362	14.47	0.8574	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			130.91710	102.762	14.47	0.1426	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			823.94880	961.005	15.18	0.7092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			338.44880	272.405	15.18	0.2908	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,630.01540	3,438.080	22.34	0.9147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			65.51540	76.681	22.34	0.0853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,739.60520	2,557.088	20.66	0.8631	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			105.10520	125.688	20.66	0.1369	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,629.49600	1,470.436	18.71	0.7234	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			234.99600	279.036	18.71	0.2766	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			409.02710	484.708	17.05	0.4385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			953.52710	826.108	17.05	0.5615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,662.34660	1,857.366	14.98	0.9251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			56.84660	48.766	14.98	0.0749	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			764.97920	895.061	15.37	0.6789	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			389.47920	316.462	15.37	0.3211	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,591.23960	3,399.518	22.26	0.9131	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			66.73960	78.118	22.26	0.0869	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			400.89470	475.131	17.11	0.4316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			975.39470	846.531	17.11	0.5684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,659.11860	3,467.026	22.40	0.9159	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			64.61860	75.626	22.40	0.0841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			324.31690	384.566	17.73	0.3636	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,218.81690	1,075.966	17.73	0.6364	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,493.11230	4,301.708	23.88	0.9436	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			38.61230	50.308	23.88	0.0564	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			425.83930	504.473	16.94	0.4524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			910.33930	785.873	16.94	0.5476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,697.94940	3,505.654	22.48	0.9174	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			63.44940	74.254	22.48	0.0826	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			318.01530	377.102	17.79	0.3577	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,242.51530	1,098.502	17.79	0.6423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,291.92450	3,102.064	21.65	0.8994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			77.42450	90.664	21.65	0.1006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,033.25380	2,845.378	21.12	0.8850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			88.75380	103.978	21.12	0.1150	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	13.35	Call			704.98290	827.447	15.58	0.6458	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			449.48290	368.847	15.58	0.3542	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			452.46620	535.686	16.76	0.4740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			846.96620	727.086	16.76	0.5260	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			121.96410	146.125	20.30	0.1568	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,516.46410	2,337.525	20.30	0.8432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			690.67120	811.238	15.64	0.6375	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			465.17120	382.638	15.64	0.3625	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			533.83100	444.088	15.86	0.3940	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			648.13100	761.689	15.86	0.6060	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,449.05570	4,258.271	23.90	0.9390	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			43.35570	55.871	23.90	0.0610	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			0.00000	518.934	16.05	0.4289	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			0.00000	707.634	16.05	0.5711	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			499.92860	414.912	15.63	0.3709	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			708.22860	827.012	15.63	0.6291	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,001.69770	879.714	16.86	0.5309	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			530.39770	613.814	16.86	0.4691	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			988.23330	867.426	16.83	0.5255	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			541.23330	625.926	16.83	0.4745	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,143.48500	1,296.491	14.97	0.7446	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			341.88500	288.091	14.97	0.2554	0.00	0	43,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,983.63060	1,825.777	18.77	0.7079	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			325.23060	374.177	18.77	0.2921	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,695.77470	1,543.890	18.21	0.6624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,838.09450	3,646.944	21.82	0.8695	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			139.27410	154.855	21.84	0.1301	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,847.67410	3,656.455	21.84	0.8699	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			140.11500	155.835	21.80	0.1309	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,828.51500	3,637.435	21.80	0.8691	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			248.99050	286.558	19.47	0.2321	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,017.13670	1,858.332	18.83	0.7128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			318.73670	366.732	18.83	0.2872	0.00	0	30,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,100.98900	1,250.492	15.04	0.7299	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			369.38900	312.092	15.04	0.2701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			139.69450	155.344	21.82	0.1305	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			181.69180	152.268	14.54	0.1600	0.00	0	41,150
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,229.76270	2,065.429	19.15	0.7418	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			281.36270	323.829	19.15	0.2582	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,534.71590	1,388.844	17.88	0.6334	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			426.31590	487.243	17.88	0.3666	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,447.39050	2,278.159	19.47	0.7679	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			387.37470	442.290	18.21	0.3376	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			935.46320	1,063.426	15.39	0.6627	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			513.86320	435.026	15.39	0.3373	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			473.96540	399.379	15.26	0.3195	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			975.56540	1,107.779	15.26	0.6805	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,483.29180	1,660.668	14.54	0.8400	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,598.83510	1,454.547	17.85	0.6221	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			478.63510	543.047	17.85	0.3779	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,261.90060	2,100.296	19.02	0.7224	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			331.70060	378.796	19.02	0.2776	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,152.27570	1,031.054	16.91	0.5187	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			665.37570	753.854	16.91	0.4813	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,083.58180	966.481	16.74	0.4995	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			705.08180	797.881	16.74	0.5005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,722.03390	2,553.377	19.43	0.7443	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			334.33390	377.577	19.43	0.2557	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,673.30900	1,530.616	17.79	0.6061	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			555.60900	624.816	17.79	0.3939	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,036.05190	1,160.648	15.67	0.6336	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			683.75190	596.448	15.67	0.3664	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,347.40220	1,504.987	15.07	0.7420	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			405.10220	350.787	15.07	0.2580	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,696.68810	1,553.118	17.83	0.6100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			548.98810	617.318	17.83	0.3900	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,010.46910	3,221.192	13.58	0.9769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			18.16910	16.992	13.58	0.0231	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,378.19550	1,537.925	15.03	0.7508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			385.89550	333.725	15.03	0.2492	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			221.07000	243.620	21.30	0.1693	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,938.77000	3,749.420	21.30	0.8307	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			222.20630	244.926	21.27	0.1703	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,919.90630	3,730.726	21.27	0.8297	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,403.22820	1,564.654	14.99	0.7579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			370.92820	320.454	14.99	0.2421	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			221.63520	244.272	21.28	0.1698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,929.33520	3,740.072	21.28	0.8302	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,314.00120	1,192.017	17.12	0.5089	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			806.10120	898.817	17.12	0.4911	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,482.07730	2,324.631	19.11	0.6694	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			529.97730	589.031	19.11	0.3306	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,706.54770	1,868.501	14.82	0.7834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			368.64770	314.101	14.82	0.2166	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,211.12630	3,427.083	13.26	0.9730	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			23.22630	22.683	13.26	0.0270	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			817.68420	907.299	17.47	0.4748	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,479.78420	1,352.900	17.47	0.5252	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,636.97750	1,801.070	15.08	0.7648	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			409.07750	356.670	15.08	0.2352	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,691.77590	1,555.829	17.84	0.5623	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			739.67590	820.229	17.84	0.4377	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			814.81180	904.117	17.48	0.4734	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,486.91180	1,359.717	17.48	0.5266	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			811.95790	900.941	17.49	0.4721	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,494.05790	1,366.541	17.49	0.5279	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,489.45220	1,366.243	17.51	0.5031	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			940.75220	1,037.043	17.51	0.4969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			942.67380	1,036.138	17.77	0.4821	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,644.27380	1,516.538	17.77	0.5179	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			939.82510	1,032.989	17.78	0.4810	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,651.42510	1,523.389	17.78	0.5190	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			945.54030	1,039.300	17.76	0.4833	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,637.14030	1,509.700	17.76	0.5167	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,654.57750	1,529.838	17.77	0.4983	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,065.07750	1,164.738	17.77	0.5017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,067.71590	1,165.062	17.98	0.4890	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,805.71590	1,676.962	17.98	0.5110	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,064.85750	1,161.941	17.99	0.4879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,812.85750	1,683.841	17.99	0.5121	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,070.59190	1,168.194	17.97	0.4900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,798.59190	1,670.094	17.97	0.5100	0.00	0	0
Total \$ / R Option												6,292,316.40	46,311	1,584,646
Total \$ / R												2,808,799,918.10	252,346	2,677,095
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.60550		13.40650			0.0000	108,844.00	8	374
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.80860		13.60550			0.0000	69,043.00	5	52
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.00840		13.80160			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.20420		13.99230			0.0000	0.00	0	182
Total \$ / R MAXI Future												177,887.00	13	612
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			5,634.05050	7,689.436	20.14	0.1288	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			179,984.05050	162,139.436	20.14	0.8712	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			5,567.88940	7,602.819	20.16	0.1275	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			180,917.88940	163,052.819	20.16	0.8725	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			5,701.12480	7,777.062	20.12	0.1301	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			179,051.12480	161,227.062	20.12	0.8699	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			53,611.14470	63,328.792	16.29	0.5373	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			68,061.14470	57,468.792	16.29	0.4627	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			53,247.48570	62,901.734	16.31	0.5347	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			68,697.48570	58,041.734	16.31	0.4653	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			53,977.35060	63,758.568	16.27	0.5399	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			67,427.35060	56,898.568	16.27	0.4601	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			78,262.15850	89,287.185	15.95	0.5880	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			70,102.15850	60,447.185	15.95	0.4120	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			77,853.70220	88,828.130	15.97	0.5858	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			70,693.70220	60,988.130	15.97	0.4142	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	13.71	Call		78,672.86150	89,748.588	15.93	0.5901		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		69,512.86150	59,908.588	15.93	0.4099		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		91,397.31530	102,560.552	16.11	0.5803		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		85,167.31530	75,140.552	16.11	0.4197		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		91,005.50020	102,125.335	16.12	0.5785		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		85,775.50020	75,705.335	16.12	0.4215		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		91,791.01640	102,997.741	16.09	0.5821		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		84,561.01640	74,577.741	16.09	0.4179		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											177,887.00	13	612
£ / R	On 31/07/2017	Foreign Exchange Future			17.45590	17.21480			0.0000		0.00	0	25
£ / R	On 18/09/2017	Foreign Exchange Future			17.62630	17.38170			0.0000		120,193,739.70	6,819	38,541
£ / R	On 18/12/2017	Foreign Exchange Future			17.93810	17.68780			0.0000		9,507,193.00	530	8,003
£ / R	On 19/03/2018	Foreign Exchange Future			18.24940	17.99350			0.0000		0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future			18.55720	18.29460			0.0000		0.00	0	3,033
Total £ / R Future											129,700,932.70	7,349	50,022
£ / R	On 31/07/2017	Foreign Exchange Option	16.61	Put		75.82340	42.434	15.83	0.1157		0.00	0	0
£ / R	On 31/07/2017	Foreign Exchange Option	16.61	Call		680.62340	888.334	15.83	0.8843		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Put		212.16970	160.961	15.84	0.2154		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Call		893.86970	1,087.261	15.84	0.7846		0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Put		771.81270	631.237	16.86	0.5359		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Call		353.51270	457.537	16.86	0.4641		549,044.16	1,200	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Put		0.00000	1,123.393	17.94	0.7103		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put		906.93030	753.074	17.15	0.5885		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Call		0.00000	249.693	17.94	0.2897		299,631.72	1,200	1,200
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call		295.97580	386.054	17.17	0.4088		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put		914.27580	759.754	17.17	0.5912		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call		293.34680	382.756	17.18	0.4061		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put		921.64680	766.456	17.18	0.5939		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Call		298.63030	389.374	17.15	0.4115		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call		8.76600	12.863	22.11	0.0143		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put		7,460.96600	7,214.763	22.11	0.9857		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call		8.69690	12.767	22.11	0.0142		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put		7,470.89690	7,224.667	22.11	0.9858		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call		8.62840	12.671	22.11	0.0141		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put		7,480.82840	7,234.571	22.11	0.9859		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call		1,370.86950	1,555.190	16.08	0.6907		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put		597.36950	525.790	16.08	0.3093		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call		1,365.24550	1,548.824	16.08	0.6892		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put		601.74550	529.424	16.08	0.3108		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call		1,376.50610	1,561.566	16.07	0.6922		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put		593.00610	522.167	16.07	0.3078		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Call		1,355.39970	1,522.487	16.42	0.6198		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			960.79970	865.287	16.42	0.3802	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,350.63780	1,517.313	16.42	0.6185	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			966.03780	870.113	16.42	0.3815	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,360.17620	1,527.670	16.41	0.6212	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			955.57620	860.470	16.41	0.3788	0.00	0	0
Total £ / R Option												848,675.88	2,400	1,900
Total £ / R												130,549,608.58	9,749	51,922
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12050		0.11887			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12284		0.12116			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12522		0.12351			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,107
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.18200	1.021	22.24	0.0029	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,112.98200	3,950.721	22.24	0.9971	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.01250	0.118	22.24	0.0004	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,112.81250	4,949.818	22.24	0.9996	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			2.04400	7.162	22.24	0.0169	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,114.84400	2,956.862	22.24	0.9831	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			648.50140	739.821	17.98	0.6000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			532.10140	455.921	17.98	0.4000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			318.44500	372.393	19.73	0.3597	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,202.04500	1,088.493	19.73	0.6403	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,244.68420	1,384.003	16.01	0.8591	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			128.28420	100.103	16.01	0.1409	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			928.79320	1,028.080	17.99	0.6397	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			577.79320	505.680	17.99	0.3603	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			547.86190	617.696	19.57	0.4420	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,196.86190	1,095.296	19.57	0.5580	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,524.68810	1,665.924	16.15	0.8472	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			173.68810	143.524	16.15	0.1528	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,107
€ / R	On	27/07/2017	Foreign Exchange Future			15.29620		15.10920			0.0000	12,236,960.00	800	800
€ / R	On	31/07/2017	Foreign Exchange Future			15.30980		15.10750			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.40810		15.21310			0.0000	12,326,480.00	800	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.47610		15.27030			0.0000	43,410,460.50	2,805	84,359
€ / R	On	27/09/2017	Foreign Exchange Future			15.50680		15.31490			0.0000	12,405,440.00	800	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.60850		15.42300			0.0000	12,486,800.00	800	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.71640		15.51590			0.0000	12,573,120.00	800	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.78580		15.57420			0.0000	11,050,060.00	700	22,505
€ / R	On	27/12/2017	Foreign Exchange Future			15.81770		15.62050			0.0000	12,654,160.00	800	800
€ / R	On	19/03/2018	Foreign Exchange Future			16.09910		15.88300			0.0000	0.00	0	4,547

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Future			16.41020		16.18770			0.0000	0.00	0	1
Total € / R Future												129,143,480.50	8,305	116,214
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			0.00000	140.620	15.13	0.3572	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			0.00000	336.820	15.13	0.6428	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			86.40420	44.807	14.10	0.1481	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			463.90420	624.607	14.10	0.8519	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			0.00000	265.089	14.99	0.4007	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			0.00000	463.189	14.99	0.5993	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			8.06070	10.392	23.59	0.0179	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,217.76070	4,014.292	23.59	0.9821	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			8.09890	10.443	23.52	0.0181	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,197.79890	3,994.343	23.52	0.9819	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			8.07960	10.417	23.56	0.0180	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,207.77960	4,004.317	23.56	0.9820	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			0.00000	355.488	15.16	0.4161	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			0.00000	552.288	15.16	0.5839	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			0.00000	438.018	15.24	0.4265	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			0.00000	626.518	15.24	0.5735	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			0.00000	500.421	15.19	0.4264	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			0.00000	706.821	15.19	0.5736	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,652.77660	1,855.681	14.12	0.9047	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			78.57660	69.881	14.12	0.0953	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,191.61200	1,054.056	16.45	0.6115	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,606.20170	2,425.903	18.88	0.8386	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,846.35010	5,638.274	20.90	0.9818	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			129.58630	160.710	18.90	0.1605	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,615.38630	2,434.910	18.90	0.8395	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			128.77880	159.724	18.91	0.1596	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,624.57880	2,443.924	18.91	0.8404	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			130.40170	161.703	18.88	0.1614	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			375.81200	449.856	16.45	0.3885	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,543.40160	1,736.294	13.85	0.8912	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			99.20160	80.494	13.85	0.1088	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,299.44390	1,156.484	16.68	0.6381	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			343.64390	412.284	16.68	0.3619	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			10.55010	14.074	20.90	0.0182	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			0.00000	565.231	15.19	0.4317	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			0.00000	762.931	15.19	0.5683	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,225.31940	1,384.144	14.30	0.7328	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			392.31940	335.044	14.30	0.2672	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,347.91030	1,514.514	14.19	0.7679	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			324.91030	275.414	14.19	0.2321	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,341.26060	1,507.463	14.20	0.7661	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			328.26060	278.363	14.20	0.2339	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,354.58200	1,521.585	14.19	0.7697	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			321.58200	272.485	14.19	0.2303	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			593.36890	519.185	14.53	0.3181	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,275.84900	1,423.417	14.54	0.6803	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			598.14900	523.217	14.54	0.3197	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,286.30290	1,435.372	14.53	0.6836	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			588.60290	515.172	14.53	0.3164	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,281.06890	1,429.385	14.53	0.6819	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												129,143,480.50	8,305	157,862
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.30480		10.18850			0.0000	875,908.00	85	23,278
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.44660		10.32840			0.0000	2,820,582.00	270	4,481
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.58720		10.46740			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.72500		10.60140			0.0000	0.00	0	1,500
Total AU\$ / R Future												3,696,490.00	355	29,259
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,988.40050	1,874.612	18.87	0.9714	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			6.77890	9.247	18.89	0.0281	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,998.27890	1,884.447	18.89	0.9719	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			6.65960	9.086	18.92	0.0277	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,008.15960	1,894.286	18.92	0.9723	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			6.90050	9.412	18.87	0.0286	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,621.89910	1,516.266	16.94	0.8574	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			71.88220	84.745	16.90	0.1455	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,603.48220	1,498.145	16.90	0.8545	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			71.08670	83.800	16.92	0.1440	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,612.68670	1,507.200	16.92	0.8560	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			70.29910	82.866	16.94	0.1426	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			726.56430	817.997	13.33	0.7173	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			249.16430	220.797	13.33	0.2827	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			720.50590	811.151	13.33	0.7143	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			253.10590	223.952	13.33	0.2857	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			714.48470	804.340	13.33	0.7113	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			257.08470	227.140	13.33	0.2887	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			501.28170	454.648	13.44	0.4130	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			601.87960	679.677	13.42	0.5927	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			490.47960	444.677	13.42	0.4073	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			597.26550	674.645	13.43	0.5899	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			495.86550	449.645	13.43	0.4101	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			592.68170	669.648	13.44	0.5870	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,696,490.00	355	29,259
CAD/R	On	18/09/2017	Foreign Exchange Future			10.47680		10.38930			0.0000	0.00	0	360

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.64380		10.55400			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.80740		10.71470			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,110
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			56.61640	69.146	16.61	0.1698	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			957.31640	882.346	16.61	0.8302	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			55.63800	67.966	16.64	0.1672	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			966.33800	891.166	16.64	0.8328	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			57.61150	70.345	16.58	0.1723	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			948.31150	873.545	16.58	0.8277	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			403.09480	453.544	14.02	0.5600	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			389.09480	349.744	14.02	0.4400	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			398.73580	448.770	14.04	0.5560	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			394.73580	354.970	14.04	0.4440	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			407.49750	458.358	14.01	0.5640	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			383.49750	344.558	14.01	0.4360	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			852.66430	928.496	13.48	0.7521	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			207.96430	191.096	13.48	0.2479	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			845.85970	921.416	13.49	0.7493	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			211.15970	194.016	13.49	0.2507	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			859.50440	935.606	13.48	0.7549	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			204.80440	188.207	13.48	0.2451	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,110
CHF / R	On	18/09/2017	Foreign Exchange Future			14.14960		13.95370			0.0000	0.00	0	1,308
CHF / R	On	18/12/2017	Foreign Exchange Future			14.44770		14.24660			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.75070		14.54580			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,808
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			80.96030	113.693	19.17	0.1779	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,517.26030	1,354.093	19.17	0.8221	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			80.09750	112.550	19.20	0.1763	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,526.39750	1,362.950	19.20	0.8237	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			81.83330	114.850	19.15	0.1795	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,508.13330	1,345.250	19.15	0.8205	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			704.51150	824.186	15.46	0.6306	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			487.91150	406.486	15.46	0.3694	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			699.70880	818.827	15.48	0.6280	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			493.10880	411.127	15.48	0.3720	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			709.34660	829.574	15.45	0.6333	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			482.74660	401.874	15.45	0.3667	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			955.41680	1,079.312	15.32	0.6509	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			559.61680	478.612	15.32	0.3491	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			950.50580	1,073.943	15.34	0.6487	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			564.70580	483.243	15.34	0.3513	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			960.35140	1,084.710	15.31	0.6530	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			554.55140	474.010	15.31	0.3470	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,808
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98970		1.95930			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.00760		1.97680			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.02470		1.99300			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			105.94690	150.493	17.83	0.1792	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,012.94690	1,753.493	17.83	0.8208	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			96.37610	137.972	17.95	0.1664	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,103.37610	1,840.972	17.95	0.8336	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			115.75140	164.128	17.71	0.1930	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,922.75140	1,667.128	17.71	0.8070	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			613.87300	500.203	14.94	0.3481	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			930.73990	1,119.265	15.00	0.6324	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			662.73990	543.265	15.00	0.3676	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			883.81110	1,064.409	15.07	0.6129	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			715.81110	588.408	15.07	0.3871	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			981.87300	1,176.203	14.94	0.6519	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,378.22120	1,596.473	14.94	0.6866	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			648.22120	549.473	14.94	0.3134	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,324.12730	1,536.316	14.99	0.6713	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			694.12730	589.316	14.99	0.3287	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,271.77080	1,477.831	15.05	0.6560	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			741.77080	630.831	15.05	0.3440	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	18/09/2017	Foreign Exchange Future			2.09220		2.06470			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.13500		2.10680			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,193.32730	1,441.338	14.81	0.8427	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			146.32730	119.338	14.81	0.1573	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,119.31530	1,358.237	14.75	0.8247	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			172.31530	136.237	14.75	0.1753	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,270.14740	1,526.184	14.87	0.8594	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			123.14740	104.184	14.87	0.1406	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			440.56170	366.503	14.61	0.2705	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,433.12800	1,654.466	14.50	0.7633	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			365.12800	304.467	14.50	0.2367	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,369.77890	1,584.540	14.55	0.7466	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			401.77890	334.540	14.55	0.2534	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,308.56170	1,516.503	14.61	0.7295	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74620		1.72040			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77570		1.74910			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.80350		1.77580			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			62.82620	91.933	20.09	0.1217	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,358.82620	2,129.933	20.09	0.8783	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			57.23040	83.538	20.20	0.1120	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,453.23040	2,221.538	20.20	0.8880	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			68.99130	99.890	19.92	0.1312	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,264.99130	2,037.890	19.92	0.8688	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			675.41470	802.250	16.22	0.5335	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			884.41470	745.250	16.22	0.4665	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			639.76720	760.896	16.36	0.5133	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			948.76720	803.896	16.36	0.4867	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			713.03960	845.719	16.08	0.5541	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			822.03960	688.719	16.08	0.4459	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			701.30010	593.367	15.47	0.3500	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,111.01640	1,275.317	15.58	0.6329	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			753.01640	640.317	15.58	0.3671	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,064.59730	1,224.164	15.69	0.6158	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			806.59730	689.164	15.69	0.3842	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,159.30010	1,328.366	15.47	0.6500	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12940		0.12750			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12910		0.12640			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12900		0.12590			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12860		0.12540			0.0000	0.00	0	1,145
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	18/09/2017	Foreign Exchange Future			1.62460		1.61110			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
NOK/R	On	18/12/2017	Foreign Exchange Future			1.65200		1.63810			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.67950		1.66530			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.86970		9.76920			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			10.00060		9.89750			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.12860		10.02340			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			59.67400	76.579	16.82	0.1912	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			870.47400	786.879	16.82	0.8088	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			58.56680	75.187	16.85	0.1883	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			879.36680	795.487	16.85	0.8117	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			60.80220	77.996	16.79	0.1942	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			861.60220	778.296	16.79	0.8058	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			476.16750	580.465	17.79	0.5905	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			378.66750	379.865	17.79	0.4095	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			467.31510	571.214	17.64	0.5875	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			379.81510	380.614	17.64	0.4125	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			458.49370	561.981	17.49	0.5845	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			380.99370	381.381	17.49	0.4155	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,069.14420	1,162.924	23.76	0.6728	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			495.74420	484.324	23.76	0.3272	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,062.72720	1,156.234	23.73	0.6709	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			499.32720	487.634	23.73	0.3291	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,075.57700	1,169.630	23.78	0.6746	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			492.17700	481.030	23.78	0.3254	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30740		1.29430			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32270		1.30930			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33990		1.32640			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			757.00000	626.000		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			857.00000	726.000		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			657.00000	526.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			93.00000	227.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	127.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			7.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	27.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			107.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			164.00000	299.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			64.00000	199.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			264.00000	399.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29550		1.29650			0.0000	25,910.00	20	4,729
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29910		1.30010			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30270		1.30370			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												25,910.00	20	4,729
Total QUANTO £ / \$												25,910.00	20	4,729
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.13750		1.13900			0.0000	68,250.00	60	82
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.14320		1.14470			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.14920		1.15080			0.0000	0.00	0	0
Total QUANTO € / \$ Future												68,250.00	60	82
Total QUANTO € / \$												68,250.00	60	82
RAIN	On	18/09/2017	Foreign Exchange Future			23,509.10000		23,177.64000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.84430		9.70650			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			279.20900	362.501	14.39	0.6324	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			222.70900	168.201	14.39	0.3676	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			289.19830	374.255	14.36	0.6446	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			212.69830	159.955	14.36	0.3554	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			284.17190	368.346	14.37	0.6385	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			217.67190	164.046	14.37	0.3615	0.00	0	0
Total SGD / R Option												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 SGD / R									0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Future			3.68980		3.68510			0.0000	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Future			3.61960		3.61660			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.55	Call			176.98480	184.307	15.15	0.7247	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.55	Put			41.88480	44.507	15.15	0.2753	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.56	Call			169.85800	177.164	15.11	0.7113	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.56	Put			44.75800	47.364	15.11	0.2887	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.54	Call			184.25230	191.582	15.18	0.7378	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.54	Put			39.15230	41.781	15.18	0.2622	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.52	Call			227.16470	233.833	15.04	0.6118	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.52	Put			130.56470	134.233	15.04	0.3882	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.53	Call			221.55330	228.181	15.04	0.6032	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.53	Put			134.95330	138.581	15.04	0.3968	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.51	Call			232.86580	239.574	15.05	0.6204	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.51	Put			126.26580	129.974	15.05	0.3796	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.45880		1.42430			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.43410		1.40070			0.0000	0.00	0	0
ZMW / R On 19/03/2018 Foreign Exchange Future			1.41580		1.38040			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									3 065 320 551.90	222,137	1,304,929
Total Options									7 140 992.28	48,711	1,628,194
Grand Total:									3,072,461,544.18	270,848	2,933,123