



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/07/2017 Foreign Exchange Future			13.42630		13.44000			0.0000	268,552,852.60	20,002	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.42500		13.44000			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.42500		13.44490			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.42240		13.44970			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.42730		13.45450			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.43460		13.46150			0.0000	0.00	0	3,402
\$ / R On 18/07/2017 Foreign Exchange Future			13.43690		13.46380			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.43930		13.46610			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.44390		13.47080			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.45320		13.48000			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.45780		13.48470			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			13.46710		13.49390			0.0000	0.00	0	7,338
\$ / R On 04/08/2017 Foreign Exchange Future			13.47640		13.50320			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.49260		13.51930			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.50630		13.53290			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.53360		13.56030			0.0000	0.00	0	910
\$ / R On 31/08/2017 Foreign Exchange Future			13.53820		13.56490			0.0000	0.00	0	2,705
\$ / R On 18/09/2017 Foreign Exchange Future			13.57880		13.60550			0.0000	1,429,290,909.20	105,259	899,574
\$ / R On 27/09/2017 Foreign Exchange Future			13.59880		13.62560			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.60100		13.62790			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.60320		13.63010			0.0000	0.00	0	730

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 Future			13.65640		13.68370			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.66530		13.69270			0.0000	0.00	0	913
\$ / R	On	13/11/2017	Foreign Exchange Future			13.70300		13.73060			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.73630		13.76400			0.0000	0.00	0	915
\$ / R	On	18/12/2017	Foreign Exchange Future			13.78060		13.80860			0.0000	36,311,881.00	2,635	118,202
\$ / R	On	22/12/2017	Foreign Exchange Future			13.78950		13.81760			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.80060		13.82870			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.81390		13.84210			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.90550		13.93410			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.90980		13.93850			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.97930		14.00840			0.0000	29,733,971.10	2,127	20,453
\$ / R	On	25/04/2018	Foreign Exchange Future			14.05890		14.08850			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.09290		14.12280			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.10140		14.13140			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.17360		14.20420			0.0000	28,347,200.00	2,000	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			14.29570		14.32680			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.37330		14.40440			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.49970		14.53080			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.56840		14.59960			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.70360		14.73490			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.77680		14.80810			0.0000	0.00	0	1,500
Total \$ / R Future												1,792,236,813.90	132,023	1,076,345
\$ / R	On	06/07/2017	Foreign Exchange Option	13.17	Put			5.92480	0.000	24.74	0.0000	0.00	0	0
\$ / R	On	06/07/2017	Foreign Exchange Option	13.17	Call			275.92480	256.300	24.74	1.0000	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			155.58820	155.244	27.40	0.7386	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			45.58820	30.244	27.40	0.2614	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			634.59580	650.989	25.64	0.9586	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			9.49580	5.989	25.64	0.0414	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,530.45390	4,557.764	68.78	0.9995	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.15390	0.164	68.78	0.0005	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			16.99460	13.675	21.43	0.0823	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			517.29460	541.275	21.43	0.9177	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			802.09020	775.662	23.10	0.9781	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			2.39020	3.262	23.10	0.0219	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			44.03530	46.165	18.78	0.2143	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			358.53530	333.465	18.78	0.7857	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			339.15380	352.412	18.47	0.7388	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			80.65380	67.012	18.47	0.2612	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			3.28210	3.249	19.32	0.0187	0.00	0	34,000
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			967.08210	940.149	19.32	0.9813	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			25.11340	20.671	16.63	0.1018	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			571.21340	539.971	16.63	0.8982	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Call			502.78170	478.914	16.26	0.8497	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Put			31.98170	35.014	16.26	0.1503	0.00	0	20,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,100.95010	1,125.509	22.10	0.9606	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	14.56	Call		11.75010	9.409	22.10	0.0394	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call		634.33080	609.234	15.86	0.9223	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put		13.53080	15.334	15.86	0.0777	0.00	0	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		853.30700	875.264	20.36	0.9016	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		33.30700	28.464	20.36	0.0984	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		371.67160	346.122	15.98	0.7052	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		91.67160	92.922	15.98	0.2948	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		233.09630	243.134	17.17	0.5221	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		217.79630	200.934	17.17	0.4779	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,046.14300	3,072.900	30.11	0.9975	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		0.84300	0.700	30.11	0.0025	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		383.83520	398.790	17.79	0.6467	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		157.73520	145.890	17.79	0.3533	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put		162.61300	167.276	16.31	0.3784	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call		365.81300	343.676	16.31	0.6216	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		431.23140	446.902	17.63	0.6231	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		200.53140	189.502	17.63	0.3769	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		215.33160	223.660	16.25	0.4057	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		398.23160	379.960	16.25	0.5943	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		311.06300	324.712	16.46	0.4717	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		371.36300	358.312	16.46	0.5283	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,284.41010	3,311.030	24.32	0.9890	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		4.71010	4.630	24.32	0.0110	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put		106.64530	112.149	15.40	0.2294	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call		701.54530	680.349	15.40	0.7706	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		1,059.06900	1,032.476	14.52	0.8804	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		53.56900	53.676	14.52	0.1196	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,422.09760	1,391.944	13.67	0.9617	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		328.35380	318.622	17.08	0.4319	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		617.53520	636.096	17.47	0.6158	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		283.03520	274.896	17.47	0.3842	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		2,911.54540	2,938.278	22.80	0.9676	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		17.04540	17.078	22.80	0.0324	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		251.02990	260.669	15.91	0.3725	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		122.95610	121.103	19.55	0.1914	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		392.69390	380.836	16.61	0.4949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		417.19390	432.036	16.61	0.5051	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		364.89050	353.931	16.81	0.4683	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		459.39050	475.131	16.81	0.5317	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		522.85380	539.822	17.08	0.5681	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		40.25450	39.411	14.31	0.0939	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,091.94670	1,115.718	19.11	0.7764	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		147.44670	144.518	19.11	0.2236	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		911.40650	933.435	18.53	0.7269	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		186.90650	182.235	18.53	0.2731	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,237.45610	1,262.303	19.55	0.8086	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	12.00	Put		12.37910	10.099	14.69	0.0286	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,050.08690	1,073.497	18.98	0.7659	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		155.58690	152.297	18.98	0.2341	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,485.66380	1,511.398	20.21	0.8527	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		91.16380	90.198	20.21	0.1473	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		1,145.75450	1,118.211	14.31	0.9061	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		214.66150	209.058	18.19	0.3067	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		653.02910	633.998	15.61	0.6924	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		187.52910	195.198	15.61	0.3076	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		895.11050	871.534	14.94	0.8190	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		89.61050	92.734	14.94	0.1810	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,617.87910	1,588.899	14.69	0.9714	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		126.94440	124.917	19.47	0.1967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		345.95230	358.125	16.30	0.4538	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		451.45230	436.925	16.30	0.5462	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,424.41520	2,452.155	22.19	0.9443	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		29.91520	30.956	22.19	0.0557	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		809.16150	830.258	18.19	0.6933	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		296.35770	307.263	16.11	0.4133	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,403.83140	3,429.665	23.04	0.9828	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		9.33140	8.465	23.04	0.0172	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		160.69340	157.177	18.90	0.2406	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,025.19340	1,048.377	18.90	0.7594	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,211.44440	1,236.117	19.47	0.8033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		11.86300	11.237	22.94	0.0223	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		746.56850	725.919	15.34	0.7471	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		141.06850	147.119	15.34	0.2529	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,397.04210	4,423.026	23.32	0.9958	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		2.54210	1.826	23.32	0.0042	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		501.85770	486.063	16.11	0.5867	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		903.43990	925.378	18.51	0.7244	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,433.50280	3,459.310	23.05	0.9834	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		9.00280	8.110	23.05	0.0166	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		210.15270	204.722	18.24	0.3013	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		824.65270	845.922	18.24	0.6987	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,206.36300	3,232.437	22.94	0.9777	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		497.03440	513.518	16.97	0.5538	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,394.50000	986,421.200	23.32	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	23.32	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,813.74310	2,840.797	22.76	0.9633	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		19.24310	19.597	22.76	0.0367	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		188.93990	184.178	18.51	0.2756	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,770.51340	3,796.172	23.21	0.9894	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		346.16730	335.831	16.95	0.4498	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		490.66730	507.031	16.95	0.5502	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		934.82450	910.354	14.84	0.8355	0.00	0	3,500

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 Option	12.75	Put			79.32450	81.554	14.84	0.1645	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			342.53440	332.318	16.97	0.4462	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			5.94280	4.901	23.21	0.0105	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,780.44280	3,806.100	23.21	0.9895	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			5.87330	4.830	23.22	0.0103	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,790.37330	3,816.030	23.22	0.9897	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			6.01340	4.972	23.21	0.0106	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			384.55780	372.960	16.67	0.4872	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			324.89640	315.284	17.11	0.4283	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			585.48710	567.801	15.82	0.6479	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			229.98710	239.001	15.82	0.3521	0.00	0	15,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			335.69770	347.617	16.26	0.4458	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			461.19770	446.417	16.26	0.5542	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			429.05780	444.160	16.67	0.5128	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			265.53830	258.035	17.64	0.3651	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			112.95250	117.939	15.15	0.2159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			818.45250	796.739	15.15	0.7841	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			1,102.05490	1,074.942	14.41	0.8937	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			46.55490	46.142	14.41	0.1063	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			529.39640	546.484	17.11	0.5717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			476.12940	460.968	16.20	0.5664	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,373.41350	1,344.888	13.77	0.9546	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			17.91350	16.088	13.77	0.0454	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			210.03550	218.431	15.72	0.3318	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			615.53550	597.231	15.72	0.6682	2,388,922.80	4,000	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			660.03830	679.235	17.64	0.6349	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			16.59760	13.144	13.67	0.0383	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			848.07040	869.590	18.33	0.7066	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			203.57040	198.390	18.33	0.2934	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,364.05530	1,335.538	13.79	0.9531	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			18.55530	16.738	13.79	0.0469	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			320.62940	332.168	16.20	0.4336	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			556.52990	539.469	15.91	0.6275	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			183.93060	191.479	15.59	0.3036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			659.43060	640.279	15.59	0.6964	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,515.13010	3,541.061	22.74	0.9810	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			10.73010	9.861	22.74	0.0190	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			360.54120	372.391	16.30	0.4472	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			486.14120	471.191	16.30	0.5528	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			218.35730	225.270	15.66	0.3241	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			666.25730	646.270	15.66	0.6759	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			163.14620	168.494	15.35	0.2648	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			773.24620	751.694	15.35	0.7352	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,317.03680	1,342.206	19.23	0.7640	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			190.73680	188.606	19.23	0.2360	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			765.91740	785.031	17.53	0.6073	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	27/10/2017	Foreign Exchange Option	14.10	Call		358.61740	350.331	17.53	0.3927	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		935.84240	911.919	15.03	0.7620	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		163.14240	166.619	15.03	0.2380	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		397.52860	408.876	16.16	0.4285	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		590.22860	574.176	16.16	0.5715	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,777.69240	3,812.294	24.06	0.9607	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		20.39240	27.594	24.06	0.0393	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		694.15150	712.158	17.09	0.5577	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		444.75150	435.158	17.09	0.4423	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,019.03320	4,052.286	24.47	0.9431	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		43.03320	48.586	24.47	0.0569	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		425.66270	437.244	15.99	0.4119	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		689.66270	673.544	15.99	0.5881	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		72.58840	79.111	23.27	0.0851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,553.98840	3,588.511	23.27	0.9149	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		324.88150	333.989	15.45	0.3336	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		883.48150	864.589	15.45	0.6664	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		72.26150	78.804	23.30	0.0847	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,563.66150	3,598.204	23.30	0.9153	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		71.93670	78.500	23.32	0.0844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,573.33670	3,607.900	23.32	0.9156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		1,893.32450	1,922.585	19.87	0.7919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		201.92450	203.185	19.87	0.2081	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		284.04160	291.943	15.26	0.3058	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		942.64160	922.543	15.26	0.6942	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		973.41070	952.716	15.16	0.7081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		264.81070	272.116	15.16	0.2919	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		568.86180	558.398	16.73	0.4893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		670.26180	687.798	16.73	0.5107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		924.56240	904.821	15.32	0.6859	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		295.96240	304.221	15.32	0.3141	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		906.76690	887.387	15.37	0.6775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		308.16690	316.787	15.37	0.3225	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		655.04350	641.835	16.31	0.5431	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		546.44350	561.235	16.31	0.4569	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,493.69690	1,465.303	14.20	0.8756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		85.09690	84.703	14.20	0.1244	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		800.58600	783.568	15.73	0.6246	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		391.98600	402.968	15.73	0.3754	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		440.53360	452.789	15.93	0.4030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		749.13360	733.389	15.93	0.5970	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,292.57940	1,265.937	14.54	0.8224	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		133.97940	135.337	14.54	0.1776	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,561.92220	1,589.997	19.22	0.7415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		260.52220	260.597	19.22	0.2585	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,570.31280	1,598.446	19.25	0.7428	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			258.91280	259.046	19.25	0.2572	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,664.20210	1,636.358	14.54	0.9009	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			65.60210	65.758	14.54	0.0991	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,092.44230	2,065.369	15.36	0.9447	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			33.84230	34.769	15.36	0.0553	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,039.27290	1,016.359	15.00	0.7352	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			230.67290	235.759	15.00	0.2648	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,411.36170	1,383.591	14.34	0.8554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			102.76170	102.991	14.34	0.1446	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			961.00500	940.550	15.20	0.7025	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			272.40500	279.950	15.20	0.2975	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,438.08050	3,472.335	23.00	0.9106	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			76.68050	82.935	23.00	0.0894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,557.08750	2,588.379	21.07	0.8618	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			125.68750	128.979	21.07	0.1382	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,470.43560	1,497.804	18.99	0.7258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			279.03560	278.403	18.99	0.2742	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			484.70750	476.771	17.22	0.4323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			826.10750	846.171	17.22	0.5677	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,857.36560	1,829.970	14.91	0.9236	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			48.76560	49.370	14.91	0.0764	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			895.06150	875.925	15.41	0.6720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			316.46150	325.325	15.41	0.3280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,399.51750	3,433.677	22.91	0.9091	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			78.11750	84.277	22.91	0.0909	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			475.13130	467.491	17.28	0.4255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			846.53130	866.891	17.28	0.5745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,467.02640	3,501.351	23.07	0.9117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			75.62640	81.951	23.07	0.0883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			384.56560	379.928	17.94	0.3589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,075.96560	1,099.328	17.94	0.6411	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,301.70750	4,335.612	24.65	0.9393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			50.30750	56.212	24.65	0.0607	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			504.47340	495.927	17.10	0.4460	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			785.87340	805.327	17.10	0.5540	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,505.65420	3,540.068	23.16	0.9132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			74.25420	80.668	23.16	0.0868	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			377.10200	372.746	18.00	0.3531	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,098.50200	1,122.146	18.00	0.6469	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,102.06440	3,135.357	22.21	0.8961	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			90.66440	95.957	22.21	0.1039	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,845.37820	2,877.693	21.60	0.8826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			103.97820	108.293	21.60	0.1174	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			827.44670	809.797	15.64	0.6385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			368.84670	379.197	15.64	0.3615	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			535.68580	526.197	16.91	0.4673	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			727.08580	745.597	16.91	0.5327	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			146.12490	148.930	20.68	0.1576	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,337.52490	2,368.330	20.68	0.8424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			811.23780	793.968	15.70	0.6302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			382.63780	393.368	15.70	0.3698	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			444.08850	455.865	15.92	0.4013	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			761.68850	745.365	15.92	0.5987	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,258.27060	4,292.487	24.65	0.9347	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			55.87060	61.987	24.65	0.0653	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			518.93400	532.740	16.14	0.4361	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			707.63400	693.340	16.14	0.5639	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			414.91210	426.392	15.70	0.3780	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			827.01210	810.292	15.70	0.6220	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			879.71360	899.507	17.01	0.5365	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			613.81360	605.007	17.01	0.4635	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			867.42570	887.008	16.97	0.5312	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			625.92570	616.808	16.97	0.4688	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			399.37910	408.516	15.29	0.3252	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,107.77910	1,087.816	15.29	0.6748	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,296.49110	1,271.258	14.90	0.7403	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			288.09110	291.958	14.90	0.2597	0.00	0	43,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,825.77740	1,854.890	19.02	0.7097	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,637.43460	3,675.133	22.34	0.8652	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			0.00000	386.446	15.20	0.3140	2,164,098.16	5,600	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			155.34360	163.966	22.36	0.1344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,646.94360	3,684.666	22.36	0.8656	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			154.85510	163.502	22.38	0.1340	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,656.45510	3,694.202	22.38	0.8660	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			155.83460	164.433	22.34	0.1348	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			323.82870	325.495	19.43	0.2573	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,278.15850	2,310.126	19.78	0.7680	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			286.55850	289.426	19.78	0.2320	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,858.33240	1,887.692	19.08	0.7145	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			366.73240	366.992	19.08	0.2855	0.00	0	30,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			0.00000	1,115.746	15.20	0.6860	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			435.02630	445.192	15.43	0.3432	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,250.49230	1,226.126	14.99	0.7253	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			312.09230	316.826	14.99	0.2747	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,660.66780	1,630.734	14.38	0.8387	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			152.26780	151.434	14.38	0.1613	0.00	0	41,150
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,065.42870	2,096.195	19.43	0.7427	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			374.17740	374.191	19.02	0.2903	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,388.84350	1,415.270	18.09	0.6367	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			487.24350	484.570	18.09	0.3633	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,543.88960	1,571.647	18.44	0.6651	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			442.28960	440.947	18.44	0.3349	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	19/03/2018	Foreign Exchange Option	13.38	Call		1,063.42630	1,044.492	15.43	0.6568	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,454.54660	1,481.255	18.06	0.6254	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		543.04660	540.155	18.06	0.3746	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,100.29640	2,131.351	19.28	0.7234	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		378.79640	380.251	19.28	0.2766	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,031.05430	1,052.451	17.05	0.5235	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		753.85430	745.351	17.05	0.4765	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		966.48100	987.089	16.87	0.5045	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		797.88100	788.489	16.87	0.4955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,504.98700	1,477.186	14.98	0.7385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		350.78700	353.587	14.98	0.2615	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,553.37680	2,587.574	19.71	0.7443	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		377.57680	381.174	19.71	0.2557	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,537.92460	1,509.581	14.92	0.7475	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		333.72460	335.981	14.92	0.2525	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,530.61570	1,557.924	17.98	0.6092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		624.81570	621.524	17.98	0.3908	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,160.64750	1,141.980	15.70	0.6282	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		596.44750	608.380	15.70	0.3718	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,564.65370	1,535.891	14.88	0.7547	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		320.45370	322.291	14.88	0.2453	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,553.11780	1,580.640	18.02	0.6131	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		617.31780	614.240	18.02	0.3869	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,221.19240	3,195.742	14.13	0.9719	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		16.99240	22.142	14.13	0.0281	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		244.27160	253.958	21.74	0.1730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,740.07160	3,780.358	21.74	0.8270	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		243.62010	253.340	21.75	0.1726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,749.42010	3,789.740	21.75	0.8274	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		244.92620	254.579	21.72	0.1734	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,730.72620	3,770.979	21.72	0.8266	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,192.01690	1,214.487	17.26	0.5132	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		898.81690	890.187	17.26	0.4868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		3,427.08330	3,401.518	13.71	0.9683	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		22.68330	28.218	13.71	0.0317	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,555.82910	1,581.850	18.00	0.5656	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		820.22910	815.149	18.00	0.4344	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,324.63090	2,355.904	19.31	0.6708	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		589.03090	589.204	19.31	0.3292	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,868.50070	1,846.767	14.89	0.7788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		314.10070	323.467	14.89	0.2212	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		900.94110	893.981	17.63	0.4684	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,366.54110	1,390.681	17.63	0.5316	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		907.29950	900.201	17.61	0.4710	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,352.89950	1,376.901	17.61	0.5290	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,801.07030	1,776.185	15.07	0.7610	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	12.96	Put			356.67030	362.886	15.07	0.2390	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			904.11680	897.082	17.62	0.4697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,359.71680	1,383.782	17.62	0.5303	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,366.24280	1,390.105	17.65	0.5067	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,037.04280	1,029.805	17.65	0.4933	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,039.29980	1,033.176	17.91	0.4801	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,509.69980	1,534.776	17.91	0.5199	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,036.13830	1,030.077	17.92	0.4789	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,516.53830	1,541.677	17.92	0.5211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,032.98860	1,026.982	17.93	0.4777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,523.38860	1,548.582	17.93	0.5223	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,529.83790	1,555.065	17.91	0.5014	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,164.73790	1,158.665	17.91	0.4986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,168.19370	1,163.303	18.12	0.4872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,670.09370	1,696.503	18.12	0.5128	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,165.06200	1,160.217	18.13	0.4862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,676.96200	1,703.417	18.13	0.5138	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,161.94080	1,157.143	18.14	0.4852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,683.84080	1,710.343	18.14	0.5148	0.00	0	0
Total \$ / R Option												4,553,020.96	9,600	1,568,246
Total \$ / R												1,796,789,834.86	141,623	2,644,591
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.57880		13.60550			0.0000	54,315.20	4	374
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.78060		13.80860			0.0000	0.00	0	52
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.97930		14.00840			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.17360		14.20420			0.0000	0.00	0	182
Total \$ / R MAXI Future												54,315.20	4	612
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			7,689.43590	7,648.612	20.51	0.1273	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			162,139.43590	164,768.612	20.51	0.8727	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			7,602.81930	7,565.303	20.53	0.1260	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			163,052.81930	165,685.303	20.53	0.8740	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			7,777.06230	7,732.880	20.49	0.1285	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			161,227.06230	163,852.880	20.49	0.8715	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			63,328.79200	62,070.256	16.40	0.5300	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			57,468.79200	59,010.256	16.40	0.4700	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			62,901.73420	61,661.127	16.42	0.5274	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			58,041.73420	59,601.127	16.42	0.4726	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			63,758.56750	62,487.611	16.38	0.5326	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			56,898.56750	58,427.611	16.38	0.4674	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			89,287.18510	87,845.928	16.04	0.5818	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			60,447.18510	61,915.928	16.04	0.4182	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			88,828.13030	87,400.155	16.06	0.5797	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			60,988.13030	62,470.155	16.06	0.4203	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			89,748.58790	88,294.046	16.02	0.5840	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	Put		59,908.58790	61,364.046	16.02	0.4160		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		102,560.55200	101,101.367	16.19	0.5749		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		75,140.55200	76,741.367	16.19	0.4251		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		102,125.33510	100,680.477	16.20	0.5731		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		75,705.33510	77,320.477	16.20	0.4269		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		102,997.74100	101,524.769	16.17	0.5767		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		74,577.74100	76,164.769	16.17	0.4233		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											54,315.20	4	612
£ / R	On 31/07/2017	Foreign Exchange Future			17.44480	17.45590			0.0000		0.00	0	25
£ / R	On 18/09/2017	Foreign Exchange Future			17.61560	17.62630			0.0000		103,315,494.00	5,865	33,317
£ / R	On 18/12/2017	Foreign Exchange Future			17.92660	17.93810			0.0000		107,559.60	6	7,997
£ / R	On 19/03/2018	Foreign Exchange Future			18.23660	18.24940			0.0000		0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future			18.54280	18.55720			0.0000		0.00	0	3,033
Total £ / R Future											103,423,053.60	5,871	44,792
£ / R	On 31/07/2017	Foreign Exchange Option	16.61	Put		42.43360	37.436	15.43	0.1085		0.00	0	0
£ / R	On 31/07/2017	Foreign Exchange Option	16.61	Call		888.33360	872.236	15.43	0.8915		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Put		160.96090	158.774	15.75	0.2153		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Call		1,087.26090	1,074.374	15.75	0.7847		0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Put		631.23680	633.189	16.85	0.5395		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Call		457.53680	448.789	16.85	0.4605		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Put		1,123.39310	1,129.248	18.00	0.7136		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put		753.07380	756.138	17.16	0.5923		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Call		249.69310	244.848	18.00	0.2864		0.00	0	1,200
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call		386.05360	378.473	17.18	0.4050		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put		759.75360	762.873	17.18	0.5950		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call		382.75580	375.233	17.20	0.4024		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put		766.45580	769.633	17.20	0.5976		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Call		389.37380	381.738	17.16	0.4077		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call		12.86350	16.684	23.01	0.0175		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put		7,214.76350	7,230.084	23.01	0.9825		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call		12.76690	16.566	23.01	0.0174		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put		7,224.66690	7,239.966	23.01	0.9826		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call		12.67110	16.449	23.01	0.0173		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put		7,234.57110	7,249.849	23.01	0.9827		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call		1,555.19000	1,543.627	16.06	0.6893		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put		525.79000	527.027	16.06	0.3107		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call		1,548.82440	1,537.308	16.06	0.6877		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put		529.42440	530.708	16.06	0.3123		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call		1,561.56650	1,549.963	16.05	0.6908		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put		522.16650	523.363	16.05	0.3092		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Call		1,522.48740	1,512.276	16.42	0.6181		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Put		865.28740	869.476	16.42	0.3819		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	17.91	Call			1,517.31250	1,507.180	16.43	0.6167	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			870.11250	874.381	16.43	0.3833	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,527.67000	1,517.386	16.42	0.6194	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			860.47000	864.586	16.42	0.3806	0.00	0	0
Total £ / R Option												0.00	0	1,900
Total £ / R												103,423,053.60	5,871	46,692
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12033		0.12050			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12265		0.12284			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12504		0.12522			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			1.02090	1.217	22.88	0.0033	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,950.72090	3,968.017	22.88	0.9967	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.11830	0.152	22.88	0.0005	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,949.81830	4,966.952	22.88	0.9995	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			7.16230	8.012	22.88	0.0184	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,956.86230	2,974.812	22.88	0.9816	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			739.82050	728.619	18.03	0.5953	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			455.92050	463.119	18.03	0.4047	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			372.39270	369.079	19.90	0.3565	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,088.49270	1,103.579	19.90	0.6435	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,384.00300	1,366.592	15.97	0.8572	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			100.10300	101.092	15.97	0.1428	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,028.07980	1,015.341	18.01	0.6361	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			505.67980	511.641	18.01	0.3639	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			617.69600	612.697	19.68	0.4389	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,095.29600	1,108.997	19.68	0.5611	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,665.92400	1,649.169	16.14	0.8451	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			143.52400	145.469	16.14	0.1549	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			15.35050		15.29620			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			15.36430		15.30980			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.46320		15.40810			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.53130		15.47610			0.0000	12,378,446.10	797	83,871
€ / R	On	27/09/2017	Foreign Exchange Future			15.56210		15.50680			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.66260		15.60850			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.77090		15.71640			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.84110		15.78580			0.0000	12,197,647.00	770	22,446
€ / R	On	27/12/2017	Foreign Exchange Future			15.87330		15.81770			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			16.15520		16.09910			0.0000	0.00	0	4,547
€ / R	On	18/06/2018	Foreign Exchange Future			16.46650		16.41020			0.0000	32,933,000.00	2,000	1,001

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												57,509,093.10	3,567	116,667
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			140.61960	121.379	15.43	0.3217	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			336.81960	371.879	15.43	0.6783	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			44.80730	32.729	13.82	0.1182	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			624.60730	667.029	13.82	0.8818	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			265.08880	243.946	15.14	0.3773	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			463.18880	497.146	15.14	0.6227	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,014.29150	3,958.335	23.18	0.9829	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			10.44310	9.689	23.11	0.0172	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,994.34310	3,938.389	23.11	0.9828	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			10.41700	9.662	23.14	0.0171	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,004.31700	3,948.362	23.14	0.9829	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			10.39150	9.635	23.18	0.0171	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			355.48760	332.658	15.24	0.3970	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			552.28760	584.758	15.24	0.6030	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			438.01830	413.301	15.24	0.4104	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			626.51830	655.901	15.24	0.5896	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			500.42130	474.858	15.17	0.4120	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			706.82130	735.758	15.17	0.5880	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,855.68070	1,906.308	14.18	0.9104	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			69.88070	65.208	14.18	0.0896	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,054.05620	1,017.994	16.44	0.5999	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,425.90260	2,381.346	19.00	0.8309	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,638.27380	5,593.654	22.59	0.9718	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			160.70980	171.416	19.02	0.1682	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,434.90980	2,390.316	19.02	0.8318	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			159.72360	170.393	19.03	0.1673	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,443.92360	2,399.293	19.03	0.8327	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			161.70260	172.447	19.00	0.1691	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			449.85620	469.094	16.44	0.4001	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,736.29440	1,786.273	13.92	0.8976	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			80.49440	75.173	13.92	0.1024	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,156.48360	1,119.138	16.67	0.6270	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			412.28360	430.238	16.67	0.3730	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			14.07380	24.754	22.59	0.0282	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			565.23100	538.410	15.16	0.4184	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			762.93100	791.710	15.16	0.5816	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,384.14380	1,422.650	14.27	0.7431	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			335.04380	317.450	14.27	0.2569	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,514.51360	1,554.921	14.15	0.7777	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			275.41360	259.721	14.15	0.2223	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,507.46280	1,547.773	14.15	0.7759	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			278.36280	262.573	14.15	0.2241	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,521.58520	1,562.090	14.14	0.7795	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			272.48520	256.890	14.14	0.2205	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			519.18530	497.920	14.49	0.3090	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,423.41710	1,458.360	14.50	0.6894	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			523.21710	501.861	14.50	0.3106	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,435.37210	1,470.498	14.48	0.6927	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			515.17210	493.998	14.48	0.3073	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,429.38530	1,464.420	14.49	0.6910	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												57,509,093.10	3,567	158,315
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.28440		10.30480			0.0000	1,162,137.20	113	23,219
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.42510		10.44660			0.0000	0.00	0	4,481
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.56500		10.58720			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.70140		10.72500			0.0000	0.00	0	1,500
Total AU\$ / R Future												1,162,137.20	113	29,200
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,874.61220	1,894.823	19.13	0.9720	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			9.24720	9.054	19.15	0.0275	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,884.44720	1,904.654	19.15	0.9725	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			9.08560	8.889	19.17	0.0270	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,894.28560	1,914.489	19.17	0.9730	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			9.41220	9.223	19.13	0.0280	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,516.26560	1,540.994	17.39	0.8552	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			84.74490	87.962	17.35	0.1475	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,498.14490	1,522.862	17.35	0.8525	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			83.79980	87.022	17.37	0.1461	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,507.19980	1,531.922	17.37	0.8539	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			82.86560	86.094	17.39	0.1448	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			220.79690	228.326	13.40	0.2895	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			811.15150	796.584	13.40	0.7074	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			223.95150	231.584	13.40	0.2926	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			804.34040	790.237	13.41	0.7043	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			227.14040	235.237	13.41	0.2957	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			817.99690	803.326	13.40	0.7105	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			679.67670	667.545	13.49	0.5861	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			444.67670	456.145	13.49	0.4139	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			674.64540	662.652	13.50	0.5832	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			449.64540	461.252	13.50	0.4168	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			669.64830	657.790	13.51	0.5804	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			454.64830	466.390	13.51	0.4196	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,162,137.20	113	29,200
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.49910		10.47680			0.0000	0.00	0	360
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.66460		10.64380			0.0000	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.82660		10.80740			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			69.14600	73.422	16.76	0.1775	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			882.34600	864.322	16.76	0.8225	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			67.96640	72.199	16.79	0.1749	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			891.16640	873.099	16.79	0.8251	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			70.34510	74.666	16.73	0.1801	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			873.54510	855.566	16.73	0.8199	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			453.54370	464.446	14.04	0.5682	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			349.74370	339.846	14.04	0.4318	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			448.77020	459.612	14.05	0.5642	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			354.97020	345.012	14.05	0.4358	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			458.35850	469.321	14.02	0.5722	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			344.55850	334.721	14.02	0.4278	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			194.01600	187.288	13.44	0.2448	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			935.60650	948.114	13.44	0.7608	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			188.20650	181.514	13.44	0.2392	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			928.49600	940.985	13.44	0.7580	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			191.09600	184.385	13.44	0.2420	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			921.41600	933.888	13.44	0.7552	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			14.15790		14.14960			0.0000	0.00	0	1,308
CHF / R	On	18/12/2017	Foreign Exchange Future			14.45510		14.44770			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.75850		14.75070			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			113.69290	112.583	19.15	0.1775	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,354.09290	1,344.683	19.15	0.8225	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			112.55020	111.451	19.17	0.1759	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,362.95020	1,353.551	19.17	0.8241	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			114.85000	113.727	19.12	0.1791	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,345.25000	1,335.827	19.12	0.8209	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			824.18610	828.574	15.50	0.6325	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			406.48610	403.474	15.50	0.3675	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			818.82720	823.190	15.52	0.6299	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			411.12720	408.090	15.52	0.3701	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			829.57400	833.992	15.49	0.6352	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			401.87400	398.892	15.49	0.3648	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			1,079.31190	1,081.751	15.29	0.6528	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			478.61190	473.251	15.29	0.3472	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1,073.94280	1,076.359	15.31	0.6506	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	Put			483.24280	477.859	15.31	0.3494	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1,084.70960	1,087.173	15.28	0.6549	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			474.00960	468.673	15.28	0.3451	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			1.98660		1.98970			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.00410		2.00760			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.02120		2.02470			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			150.49320	149.655	18.15	0.1771	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,753.49320	1,783.655	18.15	0.8229	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			137.97160	137.438	18.28	0.1646	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,840.97160	1,871.438	18.28	0.8354	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			164.12790	162.946	18.02	0.1905	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,667.12790	1,696.946	18.02	0.8095	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			500.20260	517.274	15.08	0.3552	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,119.26530	1,102.611	15.16	0.6253	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			543.26530	561.611	15.16	0.3747	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,064.40850	1,049.034	15.23	0.6058	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			588.40850	608.034	15.23	0.3942	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,176.20260	1,158.274	15.08	0.6448	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,596.47250	1,574.065	15.00	0.6814	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			549.47250	562.065	15.00	0.3186	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,536.31590	1,515.021	15.06	0.6661	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			589.31590	603.021	15.06	0.3339	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,477.83120	1,457.674	15.12	0.6507	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			630.83120	645.674	15.12	0.3493	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			2.10050		2.09220			0.0000	315,075.00	150	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.14360		2.13500			0.0000	0.00	0	0
Total DKK / R Future												315,075.00	150	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,441.33810	1,512.733	14.95	0.8559	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			119.33810	107.733	14.95	0.1441	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,358.23730	1,425.967	14.79	0.8405	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			136.23730	120.967	14.79	0.1595	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,526.18350	1,600.828	15.11	0.8701	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			104.18350	95.828	15.11	0.1299	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			366.50300	333.168	14.42	0.2543	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	2.00	Call			1,654.46650	1,709.698	14.29	0.7793	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			304.46650	273.698	14.29	0.2207	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,584.53970	1,638.471	14.35	0.7627	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			334.53970	302.472	14.35	0.2373	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,516.50300	1,569.168	14.42	0.7457	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												315,075.00	150	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74160		1.74620			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77090		1.77570			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.79870		1.80350			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			91.93320	89.189	20.40	0.1182	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,129.93320	2,173.189	20.40	0.8818	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			83.53780	81.395	20.53	0.1090	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,221.53780	2,265.395	20.53	0.8910	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			99.88960	96.759	20.22	0.1273	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,037.88960	2,080.759	20.22	0.8727	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			802.25010	780.743	16.35	0.5238	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			745.25010	771.743	16.35	0.4762	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			760.89560	740.625	16.50	0.5037	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			803.89560	831.625	16.50	0.4963	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			845.71880	822.953	16.21	0.5442	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			688.71880	713.953	16.21	0.4558	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			593.36650	611.591	15.52	0.3577	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,275.31660	1,247.029	15.64	0.6250	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			640.31660	660.029	15.64	0.3750	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,224.16410	1,197.376	15.76	0.6079	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			689.16410	710.376	15.76	0.3921	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,328.36650	1,298.591	15.52	0.6423	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			0.12860		0.12940			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12820		0.12910			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12490		0.12900			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12220		0.12860			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			1.62760		1.62460			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.65500		1.65200			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	19/03/2018	Foreign Exchange Future			1.68250		1.67950			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			9.84090		9.86970			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.97070		10.00060			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.09810		10.12860			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			76.57890	74.003	17.17	0.1846	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			786.87890	813.103	17.17	0.8154	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			75.18710	72.698	17.20	0.1818	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			795.48710	821.798	17.20	0.8182	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			77.99600	75.331	17.14	0.1874	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			778.29600	804.431	17.14	0.8126	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			580.46510	546.428	17.21	0.5820	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			379.86510	375.728	17.21	0.4180	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			571.21450	537.190	17.06	0.5789	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			380.61450	376.490	17.06	0.4211	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			561.98140	527.974	16.91	0.5757	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			381.38140	377.274	16.91	0.4243	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,162.92370	1,063.750	21.22	0.6780	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			484.32370	415.650	21.22	0.3220	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,156.23440	1,061.998	21.37	0.6752	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			487.63440	423.898	21.37	0.3248	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,169.63020	1,065.555	21.08	0.6808	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			481.03020	407.455	21.08	0.3192	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			1.30530		1.30740			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32020		1.32270			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33370		1.33990			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			626.00000	647.000		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			726.00000	747.000		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			526.00000	547.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			227.00000	202.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0

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	1.31	Call			127.00000	102.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			27.00000	2.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	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	1.31	Call			299.00000	237.000		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			199.00000	137.000		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			399.00000	337.000		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			1.29730		1.29550			0.0000	0.00	0	4,729
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30090		1.29910			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30450		1.30270			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	4,729
Total QUANTO £ / \$												0.00	0	4,729
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.14380		1.13750			0.0000	0.00	0	82
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.14950		1.14320			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.15570		1.14920			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	82
Total QUANTO € / \$												0.00	0	82
RAIN	On	18/09/2017	Foreign Exchange Future			23,520.50000		23,509.10000			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			9.82450		9.84430			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			362.50060	350.418	14.51	0.6206	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			168.20060	175.918	14.51	0.3794	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			374.25530	361.831	14.47	0.6329	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			159.95530	167.331	14.47	0.3671	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			368.34600	356.092	14.49	0.6267	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			164.04600	171.592	14.49	0.3733	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			3.67100		3.68980			0.0000	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Future			3.60090		3.61960			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			184.30680	168.595	14.84	0.7036	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.55	Put			44.50680	47.595	14.84	0.2964	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.56	Call			177.16440	161.718	14.82	0.6892	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.56	Put			47.36440	50.718	14.82	0.3108	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.54	Call			191.58150	175.617	14.87	0.7178	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.54	Put			41.78150	44.617	14.87	0.2822	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.52	Call			233.83290	220.522	14.90	0.5966	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.52	Put			134.23290	139.622	14.90	0.4034	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.53	Call			228.18080	215.090	14.90	0.5877	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.53	Put			138.58080	144.190	14.90	0.4123	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.51	Call			239.57400	226.044	14.90	0.6054	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.51	Put			129.97400	135.144	14.90	0.3946	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			1.45120		1.45880			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.42630		1.43410			0.0000	0.00	0	0
ZMW / R On 19/03/2018 Foreign Exchange Future			1.40770		1.41580			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 954 700 488.00	141,728	1,283,989
Total Options									4 553 020.96	9,600	1,611,794
Grand Total:									1,959,253,508.96	151,328	2,895,783