



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: 20/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/10/2017 Foreign Exchange Future			13.73750		13.53400			0.0000	274,750,000.00	20,000	0
\$ / R On 23/10/2017 Foreign Exchange Future			13.69640		13.53400			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.70090		13.53620			0.0000	1,167,316,680.00	85,200	38,513
\$ / R On 03/11/2017 Foreign Exchange Future			13.71670		13.55190			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.72340		13.55880			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.73020		13.56560			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.73920		13.57470			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.74600		13.58160			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.74820		13.58390			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			13.77290		13.60810			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.77740		13.61230			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			13.78620		13.62070			0.0000	0.00	0	24
\$ / R On 15/12/2017 Foreign Exchange Future			13.81070		13.64390			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.81730		13.65020			0.0000	2,125,736,335.80	153,846	907,131
\$ / R On 22/12/2017 Foreign Exchange Future			13.82620		13.65860			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.83730		13.66910			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.85070		13.68240			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.86630		13.69800			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.91490		13.74600			0.0000	20,594,052.00	1,480	1,480
\$ / R On 01/02/2018 Foreign Exchange Future			13.91700		13.74810			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			13.94300		13.77350			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2018	Foreign Exchange Future			13.94730		13.77780			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.01640		13.84560			0.0000	77,258,396.80	5,512	108,626
\$ / R	On	25/04/2018	Foreign Exchange Future			14.09630		13.92390			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.13020		13.95750			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.13870		13.96590			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.21070		14.03730			0.0000	228,934,377.00	16,110	108,561
\$ / R	On	02/07/2018	Foreign Exchange Future			14.24030		14.06670			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.27850		14.10450			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.32920		14.15450			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.40330		14.22730			0.0000	1,209,877.20	84	2,462
\$ / R	On	13/11/2018	Foreign Exchange Future			14.52590		14.34820			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.59480		14.41620			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.73030		14.54990			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.80360		14.62230			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.99900		14.81530			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.89340		15.70090			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.01260		15.81910			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.13690		15.94240			0.0000	0.00	0	184,000
Total \$ / R Future												3,895,799,718.80	282,232	1,447,207
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Put			211.42090	2.500	10.49	1.0000	0.00	0	0
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Call			5.42090	0.000	10.49	0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,276.09550	1,113.744	28.77	0.9986	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			0.09550	0.143	28.77	0.0014	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			472.82050	310.855	16.90	0.9227	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			6.82050	7.255	16.90	0.0773	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			105.05670	47.339	16.30	0.2528	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			141.25670	248.239	16.30	0.7472	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			622.12770	782.806	19.52	0.9856	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			5.92770	1.906	19.52	0.0144	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.70	Put			0.00000	114.460	15.18	0.4946	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.70	Call			0.00000	115.360	15.18	0.5054	9,228,824.00	80,000	80,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Put			66.18990	27.450	16.91	0.1607	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Call			212.38990	338.350	16.91	0.8393	0.00	0	40,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Put			190.67060	93.119	15.46	0.4268	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Call			76.87060	144.019	15.46	0.5732	0.00	0	30,000
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,914.12400	3,749.340	55.02	0.9991	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.32400	0.240	55.02	0.0009	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			574.45120	419.113	17.64	0.8777	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			10.65120	20.013	17.64	0.1223	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Put			127.62570	59.856	16.02	0.3049	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Call			113.82570	210.757	16.02	0.6951	0.00	0	40,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Call			0.00000	259.028	15.23	0.6645	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Put			0.00000	92.328	15.23	0.3355	1,846,550.00	20,000	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			79.36250	40.741	15.35	0.1797	814,826.00	20,000	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			281.26250	407.441	15.35	0.8203	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	06/11/2017	Foreign Exchange Option	13.27	Put			62.55330	31.047	14.58	0.1393	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			351.35330	484.447	14.58	0.8607	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			97.95880	50.478	14.03	0.1980	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			303.55880	420.678	14.03	0.8020	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			485.37870	362.138	15.60	0.6607	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			80.07870	121.338	15.60	0.3393	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			131.20850	78.948	14.10	0.2471	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			312.80850	424.948	14.10	0.7529	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			85.77330	48.517	13.90	0.1689	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			409.67330	536.717	13.90	0.8311	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			226.85330	159.184	15.43	0.3365	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			334.95330	432.084	15.43	0.6635	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,133.72340	3,969.058	29.38	0.9952	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.82340	1.958	29.38	0.0048	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			255.27180	183.554	15.92	0.3571	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			337.57180	430.954	15.92	0.6429	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			897.30440	1,049.191	15.71	0.9330	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			35.00440	21.792	15.71	0.0670	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			332.10520	248.700	16.48	0.4156	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			312.80520	394.900	16.48	0.5844	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			329.66500	252.160	17.60	0.3698	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			443.56500	532.860	17.60	0.6302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,141.27100	1,288.189	16.69	0.9272	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			51.07100	30.889	16.69	0.0728	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			636.14230	746.132	17.26	0.7491	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			205.94230	148.832	17.26	0.2509	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			374.16990	291.471	17.77	0.3983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			424.36990	508.771	17.77	0.6017	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,471.84840	1,631.377	17.50	0.9644	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			21.64840	14.077	17.50	0.0356	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,988.91380	1,832.905	21.96	0.9083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			39.11380	50.205	21.96	0.0917	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			972.06350	1,110.288	16.84	0.8868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			81.86350	52.988	16.84	0.1132	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,510.49830	1,670.552	17.69	0.9666	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			20.29830	13.252	17.69	0.0334	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			573.61820	466.906	18.34	0.5292	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			293.81820	354.206	18.34	0.4708	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			135.02650	165.925	19.93	0.2586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,084.82650	948.625	19.93	0.7414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			920.68340	791.571	19.46	0.6875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			170.88340	208.871	19.46	0.3125	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			465.15840	369.568	17.98	0.4627	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			355.35840	426.868	17.98	0.5373	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			489.73650	390.735	18.03	0.4787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			339.93650	408.035	18.03	0.5213	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	14.63	Put		1,110.12920	972.952	20.00	0.7488	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		130.32920	160.252	20.00	0.2512	0.00	0	10,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		980.25380	1,118.953	16.83	0.8891	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		80.05380	51.653	16.83	0.1109	0.00	0	10,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		181.48050	128.993	17.16	0.2261	0.00	0	2,600	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		681.68050	796.293	17.16	0.7739	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		715.42570	833.288	17.10	0.7910	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		165.22570	115.988	17.10	0.2090	0.00	0	41,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		198.74950	142.967	17.23	0.2437	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		648.94950	760.267	17.23	0.7563	0.00	0	7,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		661.91900	774.560	17.20	0.7634	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		191.71900	137.260	17.20	0.2366	0.00	0	16,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		642.52530	753.179	17.24	0.7527	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		202.32530	145.879	17.24	0.2473	0.00	0	5,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		106.63000	131.545	20.38	0.2126	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,256.43000	1,114.245	20.38	0.7874	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,283.86340	1,436.445	16.58	0.9513	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		33.66340	19.145	16.58	0.0487	0.00	0	114,600	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		528.35240	626.204	17.50	0.6812	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		278.15240	208.904	17.50	0.3188	0.00	0	114,600	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		217.04250	157.926	17.30	0.2619	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		617.24250	725.226	17.30	0.7381	0.00	0	16,141	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,063.76240	1,206.989	16.76	0.9105	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		63.56240	39.689	16.76	0.0895	0.00	0	1,819	
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,533.05470	1,384.544	21.09	0.8443	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		73.25470	91.844	21.09	0.1557	0.00	0	1,900	
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		1,894.26880	1,739.605	21.79	0.8976	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		44.46880	56.905	21.79	0.1024	0.00	0	25,457	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,462.20060	1,621.592	17.45	0.9639	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		22.00060	14.292	17.45	0.0361	0.00	0	18,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,910.81180	2,074.565	19.58	0.9820	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		10.61180	7.265	19.58	0.0180	0.00	0	1,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		300.52790	362.061	18.30	0.4784	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		560.32790	454.761	18.30	0.5216	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,194.06820	1,343.241	16.65	0.9371	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		43.86820	25.941	16.65	0.0629	0.00	0	16,416	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		701.80720	818.374	17.12	0.7843	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		171.60720	121.074	17.12	0.2157	0.00	0	40,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		379.62970	456.342	17.90	0.5614	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		429.42970	339.042	17.90	0.4386	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,607.08530	2,445.308	23.01	0.9554	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		17.28530	22.608	23.01	0.0446	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,434.04980	1,287.001	20.84	0.8259	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		84.24980	104.301	20.84	0.1741	0.00	0	5,580	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		324.09940	248.085	17.63	0.3582	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		474.29940	565.385	17.63	0.6418	0.00	0	11,016	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,665.92090	1,827.741	18.43	0.9738	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		15.72090	10.441	18.43	0.0262	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		629.80240	739.122	17.27	0.7455	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		209.60240	151.822	17.27	0.2545	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,542.12760	1,393.490	21.12	0.8459	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		72.32760	90.790	21.12	0.1541	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		220.74270	268.132	18.94	0.3812	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		750.54270	630.832	18.94	0.6188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,556.99630	3,391.136	25.17	0.9827	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		7.19630	8.436	25.17	0.0173	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		785.89710	910.916	17.02	0.8226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		135.69710	93.616	17.02	0.1774	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,412.83290	4,246.591	27.07	0.9919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		3.03290	3.891	27.07	0.0081	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		244.85230	296.637	18.72	0.4122	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		684.65230	569.337	18.72	0.5878	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,527.16350	3,361.360	25.10	0.9823	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		7.36350	8.660	25.10	0.0177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		146.64700	179.938	19.77	0.2766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,026.44700	892.638	19.77	0.7234	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,179.55460	3,014.611	24.21	0.9757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		9.75460	11.911	24.21	0.0243	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		228.52120	277.340	18.87	0.3914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		728.32120	610.040	18.87	0.6086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		556.94210	658.183	17.43	0.7005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		256.74210	190.883	17.43	0.2995	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		271.38670	327.889	18.51	0.4446	6,229,889.10	19,000	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		621.18670	510.589	18.51	0.5554	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,487.39450	3,321.672	24.99	0.9816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		7.59450	8.972	24.99	0.0184	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		23.44190	30.447	22.62	0.0585	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,373.24190	2,213.147	22.62	0.9415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		539.66390	638.870	17.47	0.6890	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		269.46390	201.570	17.47	0.3110	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		151.92330	186.290	19.70	0.2846	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,001.72330	868.990	19.70	0.7154	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		6.72410	7.803	25.40	0.0160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,646.52410	3,480.503	25.40	0.9840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,912.12580	2,748.161	23.52	0.9686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		12.32580	15.461	23.52	0.0314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,596.78120	3,430.847	25.27	0.9833	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		6.98120	8.147	25.27	0.0167	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		6.67430	7.737	25.42	0.0159	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,656.47430	3,490.437	25.42	0.9841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		6.62490	7.671	25.45	0.0157	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,666.42490	3,500.371	25.45	0.9843	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	22/12/2017	Foreign Exchange Option	13.50	Put		339.81550	262.869	17.90	0.3601	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		498.41550	589.069	17.90	0.6399	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,365.05680	4,198.728	26.70	0.9902	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		3.65680	4.928	26.70	0.0098	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		415.06390	330.325	17.83	0.4109	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		444.16390	527.625	17.83	0.5891	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		317.77610	246.628	17.32	0.3319	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		570.17610	667.328	17.32	0.6681	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,326.74300	1,187.932	19.83	0.7607	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		144.74300	174.232	19.83	0.2393	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		729.86650	841.579	16.86	0.7453	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		231.86650	175.279	16.86	0.2547	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,224.91240	1,089.482	19.58	0.7360	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		162.91240	195.782	19.58	0.2640	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		772.20530	881.166	16.57	0.7258	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		276.20530	216.266	16.57	0.2742	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		296.21630	233.549	16.64	0.2893	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		742.21630	848.449	16.64	0.7107	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		684.78050	785.548	16.77	0.6800	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		338.78050	270.648	16.77	0.3200	143,714.14	531	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		760.10950	867.978	16.60	0.7198	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		284.10950	223.078	16.60	0.2802	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put		1,619.17090	1,477.145	19.99	0.7839	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call		147.27090	174.145	19.99	0.2161	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call		911.07870	1,033.724	16.42	0.7842	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put		202.97870	156.724	16.42	0.2158	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put		2,131.69670	1,980.088	20.94	0.8585	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call		83.14900	99.221	21.09	0.1322	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		240.18430	186.475	16.48	0.2456	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		838.28430	953.475	16.48	0.7544	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call		89.79670	107.088	20.94	0.1415	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		1,885.24810	1,737.895	20.50	0.8267	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		113.34810	134.895	20.50	0.1733	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call		1,270.75870	1,413.615	16.16	0.8894	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put		92.65870	66.615	16.16	0.1106	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put		2,215.04900	2,062.221	21.09	0.8678	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		813.27120	704.035	17.90	0.5519	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		386.77120	447.035	17.90	0.4481	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		801.59910	693.526	17.86	0.5446	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		399.39910	460.826	17.86	0.4554	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		484.28700	405.723	16.74	0.3689	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,435.78370	1,304.837	19.07	0.6892	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		281.38370	321.237	19.07	0.3108	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		1,124.05240	1,249.319	16.03	0.7964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		407.68350	464.073	18.10	0.4189	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		1,323.30230	1,195.952	18.81	0.6643	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	14.86	Call			308.90230	352.352	18.81	0.3357	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,651.42660	1,514.686	19.54	0.7310	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			237.02660	271.086	19.54	0.2690	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,402.70330	1,543.362	15.81	0.8698	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			555.08080	628.540	17.32	0.5263	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			435.19040	361.205	16.59	0.3423	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			780.79040	877.605	16.59	0.6577	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,442.55350	2,291.938	20.88	0.8405	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			128.15350	148.338	20.88	0.1595	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,012.08350	897.673	18.10	0.5811	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			97.45930	76.417	15.99	0.1062	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			834.55960	936.019	16.44	0.6842	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			388.95960	319.618	16.44	0.3158	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			590.19330	668.269	17.19	0.5494	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			654.59330	561.869	17.19	0.4506	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			709.48080	612.140	17.32	0.4737	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			825.13560	720.546	17.63	0.5184	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,899.59540	2,058.449	16.40	0.9370	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			53.99540	42.049	16.40	0.0630	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,297.05340	2,148.580	20.65	0.8248	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			142.65340	164.980	20.65	0.1752	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,543.05930	1,692.817	15.99	0.8938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			200.68160	231.336	19.94	0.2348	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			920.68190	1,030.283	16.26	0.7229	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			325.08190	263.883	16.26	0.2771	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,034.57040	1,154.351	16.13	0.7667	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			258.97040	207.951	16.13	0.2333	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			490.73560	556.946	17.63	0.4816	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			113.53320	88.006	15.88	0.1199	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,073.41350	1,928.774	20.29	0.7971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			169.01350	195.174	20.29	0.2029	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,363.15320	1,234.485	18.91	0.6734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			298.75320	340.885	18.91	0.3266	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,855.08160	1,714.936	19.94	0.7652	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			261.63390	298.877	19.27	0.2924	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			845.66160	948.057	16.41	0.6894	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			380.06160	311.657	16.41	0.3106	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			345.64070	280.992	16.30	0.2896	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			891.24070	997.392	16.30	0.7104	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,459.13320	1,604.406	15.88	0.8801	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,082.18590	1,204.942	16.08	0.7829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			236.58590	188.542	16.08	0.2171	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,820.70730	1,681.349	19.88	0.7597	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			206.30730	237.749	19.88	0.2403	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,526.03390	1,392.477	19.27	0.7076	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,716.03340	3,553.192	23.22	0.9217	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		61.35620	69.275	23.24	0.0779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,725.75620	3,562.875	23.24	0.9221	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,706.31120	3,543.511	23.20	0.9213	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put		1,355.15380	1,226.744	18.89	0.6716	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call		300.75380	343.144	18.89	0.3284	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		1,395.29370	1,265.598	18.98	0.6805	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		290.89370	331.998	18.98	0.3195	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		61.63340	69.592	23.22	0.0783	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put		218.45240	172.919	16.03	0.2036	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		568.64920	482.953	16.97	0.4113	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call		654.24920	739.353	16.97	0.5887	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		938.70350	1,050.348	16.24	0.7304	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		313.10350	253.948	16.24	0.2696	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		61.91120	69.911	23.20	0.0787	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		127.10330	96.962	15.81	0.1302	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		729.88700	822.123	16.74	0.6311	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,111.78860	1,970.367	20.03	0.7669	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		225.68860	256.667	20.03	0.2331	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,439.75620	1,312.650	18.77	0.6537	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		363.65620	408.950	18.77	0.3463	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,001.43280	893.984	17.72	0.5307	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		558.93280	624.184	17.72	0.4693	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		935.82440	831.969	17.54	0.5079	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		601.72440	670.669	17.54	0.4921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,307.71270	1,429.524	15.90	0.7655	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		320.41270	268.824	15.90	0.2345	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,586.61710	2,441.446	20.34	0.7813	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		243.91710	272.146	20.34	0.2187	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,340.98920	1,464.585	15.86	0.7750	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		303.68920	253.885	15.86	0.2250	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,529.78100	1,405.476	18.62	0.6292	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		457.08100	506.176	18.62	0.3708	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		966.91610	1,062.663	16.47	0.6455	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		569.61610	491.963	16.47	0.3545	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,553.10900	1,428.105	18.67	0.6337	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		450.40900	498.805	18.67	0.3663	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,702.97350	1,843.790	15.43	0.8612	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		165.67350	133.090	15.43	0.1388	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,051.06570	3,222.784	15.48	0.9821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		13.76570	12.084	15.48	0.0179	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		937.69670	1,031.182	16.55	0.6328	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		600.39670	520.482	16.55	0.3672	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		2,114.04220	2,270.339	14.98	0.9265	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		76.74220	59.639	14.98	0.0735	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,368.01580	1,493.030	15.83	0.7825	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		290.71580	242.330	15.83	0.2175	0.00	0	2,700

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	11.50	Call			2,566.46680	2,732.632	14.53	0.9680	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			29.16680	21.932	14.53	0.0320	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,515.78590	1,647.917	15.66	0.8202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			228.48590	187.217	15.66	0.1798	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,840.62180	1,708.597	19.23	0.6836	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			377.92180	419.297	19.23	0.3164	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,230.45770	1,117.123	18.02	0.5646	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			557.75770	617.823	18.02	0.4354	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,149.92720	1,262.674	16.10	0.7162	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			412.62720	351.974	16.10	0.2838	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,303.01980	1,186.667	18.17	0.5816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			530.31980	587.367	18.17	0.4184	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,230.18360	1,347.668	16.00	0.7422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			362.88360	306.968	16.00	0.2578	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,781.26210	1,925.598	15.34	0.8761	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			143.96210	114.898	15.34	0.1239	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,710.73180	2,563.782	20.52	0.7939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			228.03180	254.482	20.52	0.2061	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,684.03200	2,537.455	20.48	0.7912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			231.33200	258.155	20.48	0.2088	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,198.85690	1,314.523	16.04	0.7323	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			381.55690	323.823	16.04	0.2677	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,864.89000	1,732.662	19.27	0.6874	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			372.19000	413.362	19.27	0.3126	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,059.62080	1,163.376	16.23	0.6835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			482.32080	412.676	16.23	0.3165	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,394.23150	2,252.112	20.07	0.7601	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			271.53150	302.812	20.07	0.2399	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,048.93910	1,151.376	16.25	0.6793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			491.63910	420.676	16.25	0.3207	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			144.31880	157.808	22.37	0.1314	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,817.01880	3,657.108	22.37	0.8686	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			145.25270	158.845	22.34	0.1322	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,797.95270	3,638.145	22.34	0.8678	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,784.11640	1,652.836	19.12	0.6744	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			391.41640	433.536	19.12	0.3256	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			144.78340	158.326	22.36	0.1318	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,807.48340	3,647.626	22.36	0.8682	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			762.37660	672.350	16.93	0.4203	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			849.07660	932.650	16.93	0.5797	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			671.51780	589.408	16.66	0.3788	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			976.01780	1,067.908	16.66	0.6212	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,181.25790	1,075.094	17.73	0.5182	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			715.75790	784.294	17.73	0.4818	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,244.54490	3,418.901	14.32	0.9795	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			17.24490	15.601	14.32	0.0205	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
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,920.45810	2,070.942	15.16	0.8537	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			193.15810	167.642	15.16	0.1463	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,343.42620	2,207.617	19.56	0.6974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			430.72620	470.917	19.56	0.3026	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,684.19040	1,815.160	15.72	0.7985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			306.89040	261.860	15.72	0.2015	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,260.94870	2,126.384	19.44	0.6871	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			448.24870	489.684	19.44	0.3129	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,609.26190	1,736.434	15.80	0.7812	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			341.96190	293.134	15.80	0.2188	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,554.83870	1,437.320	18.30	0.5787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			642.13870	700.620	18.30	0.4213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			619.81540	547.819	16.38	0.3365	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,197.11540	1,301.119	16.38	0.6635	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,842.89060	1,988.249	15.35	0.8368	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			225.59060	194.949	15.35	0.1632	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,203.70490	2,070.048	19.36	0.6797	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			461.00490	503.348	19.36	0.3203	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			717.20670	782.121	17.95	0.4599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,359.90670	1,248.821	17.95	0.5401	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			723.20490	788.672	17.92	0.4629	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,345.90490	1,235.372	17.92	0.5371	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,815.43820	1,958.838	15.42	0.8305	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			238.13820	205.538	15.42	0.1695	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			720.19890	785.392	17.93	0.4614	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,352.89890	1,242.092	17.93	0.5386	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,365.00790	1,257.347	17.91	0.5122	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			853.20790	923.247	17.91	0.4878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			865.05280	932.410	18.22	0.4736	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,518.85280	1,407.610	18.22	0.5264	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			862.03630	929.171	18.23	0.4723	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,525.83630	1,414.371	18.23	0.5277	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			859.02560	925.945	18.24	0.4710	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,532.82560	1,421.145	18.24	0.5290	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,551.45610	1,441.940	18.31	0.5051	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,001.35610	1,072.240	18.31	0.4949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,011.94320	1,080.627	18.53	0.4829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,699.64320	1,587.027	18.53	0.5171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,008.92610	1,077.412	18.55	0.4817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,706.62610	1,593.812	18.55	0.5183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,005.91960	1,074.201	18.56	0.4806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,713.61960	1,600.601	18.56	0.5194	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,561.27040	1,653.833	17.45	0.6203	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,105.97040	1,014.833	17.45	0.3797	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,557.10400	1,649.399	17.46	0.6191	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,111.80400	1,020.399	17.46	0.3809	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,552.94380	1,644.973	17.48	0.6179	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,117.64380	1,025.973	17.48	0.3821	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,170.83790	2,270.408	18.84	0.6191	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,649.93790	1,557.008	18.84	0.3809	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,179.07330	2,279.059	18.83	0.6207	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,638.17330	1,545.659	18.83	0.3793	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,174.95090	2,274.728	18.84	0.6199	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,644.05090	1,551.328	18.84	0.3801	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,767.90490	1,672.360	19.05	0.3868	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,217.00490	2,314.960	19.05	0.6132	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,355.77150	2,454.962	19.08	0.6249	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,753.37150	1,658.062	19.08	0.3751	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,351.60940	2,451.266	19.09	0.6241	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,759.20940	1,664.366	19.09	0.3759	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,347.45600	2,446.984	19.09	0.6234	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,765.05600	1,670.084	19.09	0.3766	0.00	0	0
Total \$ / R Option												18,263,803.24	139,531	3,238,610
Total \$ / R												3,914,063,522.04	421,763	4,685,817
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.81730		13.65020			0.0000	96,721.10	7	716
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.01640		13.84560			0.0000	0.00	0	17
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.21070		14.03730			0.0000	582,638.70	41	9
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.40330		14.22730			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.99900		14.81530			0.0000	0.00	0	0
Total \$ / R MAXI Future												679,359.80	48	742
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			35,930.89460	43,167.758	17.97	0.5413	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			45,910.89460	36,437.758	17.97	0.4587	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			35,535.84190	42,686.802	17.98	0.5373	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			46,515.84190	36,956.802	17.98	0.4627	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			36,329.52930	43,652.794	17.95	0.5453	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			45,309.52930	35,922.794	17.95	0.4547	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			67,250.09460	75,936.215	16.91	0.5992	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			54,690.09460	46,296.215	16.91	0.4008	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			66,789.91660	75,431.857	16.93	0.5966	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			55,229.91660	46,791.857	16.93	0.4034	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			67,713.34500	76,443.403	16.90	0.6019	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			54,153.34500	45,803.403	16.90	0.3981	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			83,310.24950	91,826.918	16.89	0.5847	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			72,580.24950	63,756.918	16.89	0.4153	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			82,881.95960	91,363.188	16.91	0.5827	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			73,151.95960	64,293.188	16.91	0.4173	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			83,740.21890	92,292.878	16.88	0.5868	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			72,010.21890	63,222.878	16.88	0.4132	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			102,489.13310	111,626.966	16.88	0.5979	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		81,759.13310	73,296.966	16.88	0.4021		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		103,352.17670	112,556.670	16.86	0.6014		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		80,622.17670	72,226.670	16.86	0.3986		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		102,919.72330	112,090.855	16.87	0.5997		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		81,189.72330	72,760.855	16.87	0.4003		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		155,700.82350	164,939.937	17.46	0.6191		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		111,170.82350	102,039.937	17.46	0.3809		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		155,284.80010	164,497.277	17.48	0.6179		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		111,754.80010	102,597.277	17.48	0.3821		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		156,118.20560	165,383.264	17.45	0.6203		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		110,588.20560	101,483.264	17.45	0.3797		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											679,359.80	48	742
£ / R	On	31/10/2017		Foreign Exchange Future	18.09080		17.88750			0.0000	0.00	0	43
£ / R	On	18/12/2017		Foreign Exchange Future	18.25750		18.05070			0.0000	20,868,322.50	1,143	198,864
£ / R	On	19/03/2018		Foreign Exchange Future	18.57560		18.36320			0.0000	0.00	0	1,526
£ / R	On	18/06/2018		Foreign Exchange Future	18.88780		18.67100			0.0000	0.00	0	3,383
£ / R	On	17/09/2018		Foreign Exchange Future	19.19780		18.97710			0.0000	0.00	0	1,665
£ / R	On	14/06/2019		Foreign Exchange Future	19.90890		19.67700			0.0000	0.00	0	0
Total £ / R Future											20,868,322.50	1,143	205,481
£ / R	On	31/10/2017	17.08	Call		823.09460	1,018.339	18.20	0.9668		0.00	0	0
£ / R	On	31/10/2017	17.08	Put		15.59460	7.539	18.20	0.0332		0.00	0	0
£ / R	On	31/10/2017	17.09	Call		813.69680	1,008.550	18.13	0.9659		0.00	0	0
£ / R	On	31/10/2017	17.09	Put		16.19680	7.750	18.13	0.0341		0.00	0	0
£ / R	On	31/10/2017	17.07	Call		832.51210	1,028.135	18.26	0.9677		0.00	0	0
£ / R	On	31/10/2017	17.07	Put		15.01210	7.335	18.26	0.0323		0.00	0	0
£ / R	On	18/12/2017	25.14	Call		1.26150	1.774	28.29	0.0029		0.00	0	0
£ / R	On	18/12/2017	25.14	Put		7,090.56150	6,884.274	28.29	0.9971		0.00	0	0
£ / R	On	18/12/2017	18.20	Put		585.83870	474.145	17.19	0.4680		0.00	0	0
£ / R	On	18/12/2017	18.20	Call		436.53870	531.645	17.19	0.5320		0.00	0	400
£ / R	On	18/12/2017	19.80	Put		1,836.53980	1,654.390	19.26	0.8435		0.00	0	0
£ / R	On	18/12/2017	19.80	Call		87.23980	111.890	19.26	0.1565		0.00	0	800
£ / R	On	18/12/2017	25.15	Call		1.24660	1.754	28.29	0.0029		0.00	0	0
£ / R	On	18/12/2017	25.15	Put		7,100.54660	6,894.254	28.29	0.9971		0.00	0	0
£ / R	On	18/12/2017	25.16	Call		1.23180	1.734	28.29	0.0029		0.00	0	0
£ / R	On	18/12/2017	25.16	Put		7,110.53180	6,904.234	28.29	0.9971		0.00	0	0
£ / R	On	19/03/2018	17.21	Call		1,492.20100	1,650.073	17.18	0.7728		0.00	0	0
£ / R	On	19/03/2018	17.21	Put		339.00100	284.473	17.18	0.2272		0.00	0	0
£ / R	On	19/03/2018	20.14	Put		2,093.42660	1,928.938	19.18	0.7244		0.00	0	0
£ / R	On	19/03/2018	20.14	Call		316.62660	364.538	19.18	0.2756		0.00	0	500
£ / R	On	19/03/2018	17.22	Call		1,485.15310	1,642.685	17.18	0.7712		0.00	0	0
£ / R	On	19/03/2018	17.22	Put		341.95310	287.085	17.18	0.2288		0.00	0	0
£ / R	On	19/03/2018	17.23	Call		1,478.12700	1,635.313	17.18	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	17.23	Put			344.92700	289.713	17.18	0.2303	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,644.26900	1,809.096	17.19	0.8049	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			281.06900	233.496	17.19	0.1951	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,458.99100	1,592.678	17.30	0.6731	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			697.99100	614.878	17.30	0.3269	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,470.18720	1,604.795	17.30	0.6760	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			689.18720	606.995	17.30	0.3240	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,464.57820	1,598.585	17.30	0.6745	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			693.57820	610.785	17.30	0.3255	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,655.08520	1,783.981	17.53	0.6516	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			917.98520	826.181	17.53	0.3484	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,649.85960	1,778.216	17.53	0.6504	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			922.75960	830.416	17.53	0.3496	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,644.64750	1,772.728	17.54	0.6492	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			927.54750	834.928	17.54	0.3508	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,267.07320	2,416.457	17.21	0.6603	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,210.07320	1,127.557	17.21	0.3397	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,261.71460	2,410.887	17.21	0.6594	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,214.71460	1,131.987	17.21	0.3406	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,256.35640	2,405.326	17.21	0.6585	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,219.35640	1,136.426	17.21	0.3415	0.00	0	0
Total £ / R Option												0.00	0	2,200
Total £ / R												20,868,322.50	1,143	207,681
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12217		0.12158			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12458		0.12398			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12699		0.12636			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14073		0.14000			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,174.48470	1,231.063	15.61	0.9557	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			16.08470	14.263	15.61	0.0443	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			413.39470	442.315	16.60	0.6185	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			254.99470	225.515	16.60	0.3815	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			106.42440	115.652	19.19	0.2215	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			948.02440	898.852	19.19	0.7785	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			803.35020	838.629	18.60	0.6457	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			405.85020	380.829	18.60	0.3543	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			405.21280	425.440	20.34	0.3968	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,007.71280	967.640	20.34	0.6032	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,488.98980	1,542.303	17.26	0.8810	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			91.48980	84.503	17.26	0.1190	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			670.73520	696.764	20.16	0.4756	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,034.23520	998.164	20.16	0.5244	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			401.77770	419.371	21.50	0.3188	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,765.27770	1,720.771	21.50	0.6812	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,105.03230	1,143.951	18.58	0.6737	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			468.53230	445.351	18.58	0.3263	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,891.20220	1,939.683	19.31	0.6715	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			891.20220	866.183	19.31	0.3285	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,477.58000	1,520.517	20.69	0.5606	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,477.58000	1,447.017	20.69	0.4394	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,397.16740	2,456.449	16.98	0.7995	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			397.16740	382.949	16.98	0.2005	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	27/10/2017	Foreign Exchange Future			16.16100		16.04630			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.22660		16.11250			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.27310		16.15920			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.34330		16.22620			0.0000	31,869,435.00	1,950	94,389
€ / R	On	27/12/2017	Foreign Exchange Future			16.37500		16.25640			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.50600		16.38660			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.67150		16.55020			0.0000	8,335,750.00	500	13,967
€ / R	On	18/06/2018	Foreign Exchange Future			16.99910		16.87500			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.33190		17.20490			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.41740		18.28000			0.0000	0.00	0	0
Total € / R Future												40,205,185.00	2,450	113,522
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			12.14540	6.687	19.28	0.0383	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			638.44540	747.687	19.28	0.9617	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			149.65000	110.846	13.80	0.2900	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			352.15000	427.446	13.80	0.7100	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			79.66750	58.848	14.31	0.1469	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			728.86750	821.948	14.31	0.8531	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			562.28560	630.309	16.87	0.6357	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			336.08560	287.009	16.87	0.3643	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			461.35300	520.722	17.07	0.5646	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			435.15300	377.422	17.07	0.4354	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			678.00080	754.646	16.66	0.7048	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			251.80080	211.346	16.66	0.2952	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			808.46860	893.377	16.46	0.7693	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			182.26860	150.077	16.46	0.2307	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,107.47010	2,223.138	18.23	0.9784	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			11.27010	9.838	18.23	0.0216	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			635.61130	562.129	17.56	0.5500	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			331.81130	375.429	17.56	0.4500	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			309.05610	350.064	17.69	0.4272	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			682.85610	606.764	17.69	0.5728	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.50860	7.453	28.92	0.0118	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	21.41	Put			5,190.30860	5,074.153	28.92	0.9882	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,236.11600	2,351.989	18.85	0.9812	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			9.91600	8.689	18.85	0.0188	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			63.99350	73.414	20.27	0.1167	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,907.79350	1,800.114	20.27	0.8833	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			65.44250	75.071	20.24	0.1190	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,889.24250	1,781.771	20.24	0.8810	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			545.65790	477.703	17.30	0.5025	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			381.85790	431.003	17.30	0.4975	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			64.71450	74.239	20.25	0.1178	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,898.51450	1,790.939	20.25	0.8822	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			206.70890	172.264	16.46	0.2420	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			843.10890	927.264	16.46	0.7580	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			302.52410	258.506	15.77	0.2865	123,307.31	477	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			889.12410	964.506	15.77	0.7135	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			107.84980	93.854	15.42	0.1125	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,789.22040	1,896.373	15.40	0.8864	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			109.02040	94.873	15.40	0.1136	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			106.69040	92.844	15.43	0.1114	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			40.59710	35.484	16.72	0.0462	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,590.79710	2,706.984	16.72	0.9538	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,639.49920	1,738.807	15.23	0.8637	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			139.29920	117.307	15.23	0.1363	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,798.04980	1,905.354	15.42	0.8875	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,599.34620	1,697.490	15.25	0.8558	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			149.14620	125.990	15.25	0.1442	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			673.11630	607.709	16.28	0.4399	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			723.31630	779.209	16.28	0.5601	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,806.89040	1,914.344	15.43	0.8886	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,675.03030	1,763.848	15.22	0.7905	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			300.03030	264.748	15.22	0.2095	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,161.97630	3,280.030	15.01	0.9641	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			36.97630	30.930	15.01	0.0359	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,682.17380	1,771.210	15.22	0.7921	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			297.17380	262.110	15.22	0.2079	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,858.98270	1,953.882	15.13	0.8276	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			233.98270	204.782	15.13	0.1724	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,864.09350	3,745.874	20.43	0.8554	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			189.09350	194.974	20.43	0.1446	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,667.90520	1,756.500	15.23	0.7889	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			302.90520	267.400	15.23	0.2111	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,117.09650	1,168.977	16.18	0.5623	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,032.19650	957.077	16.18	0.4377	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,125.50090	1,177.752	16.16	0.5653	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,020.60090	945.852	16.16	0.4347	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,121.29100	1,173.357	16.17	0.5638	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	17.11	Put			1,026.39100	951.457	16.17	0.4362	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			839.43310	782.856	15.85	0.2960	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,253.95360	2,334.614	15.85	0.7029	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			843.95360	787.214	15.85	0.2971	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,248.49530	2,328.986	15.86	0.7019	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			848.49530	791.586	15.86	0.2981	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,259.43310	2,340.256	15.85	0.7040	0.00	0	0
Total € / R Option												123,307.31	477	418,652
Total € / R												40,328,492.31	2,927	532,174
AUS / R	On	18/12/2017	Foreign Exchange Future			10.80250		10.74810			0.0000	0.00	0	10,246
AUS / R	On	27/12/2017	Foreign Exchange Future			10.81710		10.76200			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.94990		10.89370			0.0000	0.00	0	100
AUS / R	On	18/06/2018	Foreign Exchange Future			11.09430		11.03730			0.0000	0.00	0	1,550
AUS / R	On	17/09/2018	Foreign Exchange Future			11.23700		11.17920			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			11.67400		11.61350			0.0000	0.00	0	0
Total AUS / R Future												0.00	0	11,896
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			32.44400	36.639	18.05	0.1014	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,164.34400	1,114.139	18.05	0.8986	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			33.71270	38.097	18.01	0.1050	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,145.61270	1,095.596	18.01	0.8950	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			33.07220	37.361	18.03	0.1032	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,154.97220	1,104.861	18.03	0.8968	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			807.89500	853.571	14.97	0.8940	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			45.89500	36.471	14.97	0.1060	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			799.37130	844.867	14.98	0.8910	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			47.37130	37.767	14.98	0.1090	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			816.45450	862.311	14.96	0.8970	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			44.45450	35.211	14.96	0.1030	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			114.03080	101.827	15.50	0.1678	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			999.80100	1,043.648	15.50	0.8297	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			116.10100	103.748	15.50	0.1703	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,015.68670	1,059.835	15.50	0.8347	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			111.98670	99.935	15.50	0.1653	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,007.73080	1,051.727	15.50	0.8322	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			835.54280	871.566	14.91	0.6967	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			298.24280	277.266	14.91	0.3033	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			829.48620	865.008	14.91	0.6940	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			302.18620	280.708	14.91	0.3060	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			841.96670	878.153	14.91	0.6995	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			294.66670	273.853	14.91	0.3005	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			670.77100	695.710	14.95	0.5575	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			611.57100	578.710	14.95	0.4425	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			666.29700	691.121	14.96	0.5550	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			617.09700	584.121	14.96	0.4450	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			675.27030	700.325	14.94	0.5600	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			606.07030	573.325	14.94	0.4400	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			575.01040	549.059	14.40	0.3430	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,179.12930	1,214.586	14.39	0.6606	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			565.62930	540.586	14.39	0.3394	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,173.80390	1,208.815	14.40	0.6588	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			570.30390	544.815	14.40	0.3412	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,168.51040	1,203.059	14.40	0.6570	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	11,896
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.97520		10.95440			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.14070		11.11840			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.30050		11.27590			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	350
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			508.14360	522.084	14.23	0.7690	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			93.74360	86.884	14.23	0.2310	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			500.92460	514.742	14.24	0.7638	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			96.52460	89.542	14.24	0.2362	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			515.41920	529.483	14.22	0.7742	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			91.01920	84.283	14.22	0.2258	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,121.20570	1,137.761	14.35	0.8737	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			72.80570	67.061	14.35	0.1263	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,112.77620	1,129.264	14.35	0.8715	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			74.37620	68.564	14.35	0.1285	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,129.66070	1,146.282	14.35	0.8760	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			71.26070	65.582	14.35	0.1240	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			782.06380	794.764	14.50	0.6656	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			326.16380	314.265	14.50	0.3344	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			776.30600	788.965	14.51	0.6626	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			330.40600	318.465	14.51	0.3374	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			787.85030	800.593	14.49	0.6685	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			321.95030	310.093	14.49	0.3315	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	350
CHF / R	On	18/12/2017	Foreign Exchange Future			14.09370		14.06230			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.39240		14.35880			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.69070		14.65620			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.24400		16.20300			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	1,502
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			390.47100	411.553	16.80	0.5402	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			358.17100	347.853	16.80	0.4598	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			385.60650	406.570	16.81	0.5360	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			363.30650	352.870	16.81	0.4640	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			395.37820	416.581	16.79	0.5444	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			353.07820	342.881	16.79	0.4556	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			699.17560	719.913	16.20	0.5853	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			490.37560	477.513	16.20	0.4147	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			694.20880	714.856	16.21	0.5826	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			495.40880	482.456	16.21	0.4174	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			704.16680	724.994	16.18	0.5880	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			485.36680	472.594	16.18	0.4120	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			843.39910	861.685	16.45	0.5593	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			717.19910	700.985	16.45	0.4407	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			838.95730	857.176	16.47	0.5572	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			722.75730	706.476	16.47	0.4428	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			834.53660	852.688	16.48	0.5552	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			728.33660	711.988	16.48	0.4448	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,139.63670	2,161.175	15.95	0.7191	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			666.63670	647.175	15.95	0.2809	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,133.91510	2,155.388	15.96	0.7179	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			670.91510	651.388	15.96	0.2821	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,145.36610	2,166.984	15.94	0.7203	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			662.36610	642.984	15.94	0.2797	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,502
CNH / R	On	18/12/2017	Foreign Exchange Future			2.08090		2.05650			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.09880		2.07410			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.11630		2.09120			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.18740		2.16170			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,298.86070	1,501.657	16.12	0.8673	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			133.86070	92.657	16.12	0.1327	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,219.48910	1,417.167	16.12	0.8497	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			154.48910	108.167	16.12	0.1503	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,143.61230	1,335.271	16.14	0.8302	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			178.61230	126.271	16.14	0.1698	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			345.91200	282.364	16.49	0.2127	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,835.37690	2,024.341	16.49	0.8147	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			294.37690	236.341	16.49	0.1853	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,760.37990	1,946.607	16.49	0.8012	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			319.37990	258.607	16.49	0.1988	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,686.91200	1,870.364	16.49	0.7873	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,489.64200	1,637.866	16.26	0.6622	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			777.64200	674.866	16.26	0.3378	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,436.83450	1,581.296	16.33	0.6481	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			824.83450	718.296	16.33	0.3519	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,543.99540	1,696.001	16.20	0.6763	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			731.99540	633.001	16.20	0.3237	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,813.40260	2,985.524	16.50	0.7177	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			996.40260	911.524	16.50	0.2823	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,754.80350	2,921.551	16.50	0.7096	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,037.80350	947.551	16.50	0.2904	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,872.97530	3,050.372	16.51	0.7257	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			955.97530	876.372	16.51	0.2743	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.20900		2.19230			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.25360		2.23670			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.29950		2.28220			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.61230		2.59230			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			53.69810	37.222	15.50	0.0611	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,787.12740	1,935.355	15.56	0.9280	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			64.12740	45.356	15.56	0.0720	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,967.67250	2,120.309	15.45	0.9486	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			44.67250	30.309	15.45	0.0514	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,876.69810	2,027.222	15.50	0.9389	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,272.67810	1,364.816	16.80	0.6414	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			705.67810	628.816	16.80	0.3586	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,220.44940	1,309.666	16.87	0.6250	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			753.44940	673.666	16.87	0.3750	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,326.65280	1,421.731	16.73	0.6577	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			659.65280	585.731	16.73	0.3423	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,496.79800	1,584.683	16.43	0.6166	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			974.79800	889.683	16.43	0.3834	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,598.89580	1,690.447	16.29	0.6428	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			876.89580	795.447	16.29	0.3572	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,547.14680	1,636.846	16.36	0.6297	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			925.14680	841.846	16.36	0.3703	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			485.13580	450.123	16.31	0.1453	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,931.75460	5,095.196	16.33	0.8493	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			508.75460	472.196	16.33	0.1507	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	14/06/2019	Foreign Exchange Option	2.16	Call			4,856.12600	5,017.990	16.36	0.8438	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			533.12600	494.991	16.36	0.1562	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,008.13580	5,173.123	16.31	0.8547	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77290		1.75220			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.80200		1.78110			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.82980		1.80840			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.02130		1.99880			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			401.04590	490.080	16.74	0.5231	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			579.04590	461.080	16.74	0.4769	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			364.51090	446.819	16.90	0.4901	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			642.51090	517.819	16.90	0.5099	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			440.70780	536.727	16.57	0.5568	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			518.70780	407.727	16.57	0.4432	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			984.97070	1,104.360	16.66	0.6485	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			573.97070	484.360	16.66	0.3515	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			932.57600	1,049.036	16.76	0.6279	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			621.57600	529.036	16.76	0.3721	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,039.53410	1,161.928	16.56	0.6690	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			528.53410	441.928	16.56	0.3310	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,230.88670	1,344.836	16.44	0.6398	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			746.88670	646.836	16.44	0.3602	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,181.99430	1,292.791	16.54	0.6234	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			797.99430	694.791	16.54	0.3766	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,281.55500	1,398.714	16.33	0.6563	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			697.55500	600.714	16.33	0.3437	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,014.25190	3,179.235	16.76	0.7656	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			726.25190	666.235	16.76	0.2344	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,137.60010	3,317.438	16.73	0.7818	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			649.60010	604.438	16.73	0.2182	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,075.32750	3,247.853	16.75	0.7737	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			687.32750	634.853	16.75	0.2263	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13230		0.13040			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13160		0.13000			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13110		0.12990			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	1,145
Total KES / R												0.00	0	1,145
NOK/R	On	18/12/2017	Foreign Exchange Future			1.73820		1.72510			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.76760		1.75430			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.79700		1.78340			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.92180		1.90600			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.61850		9.58990			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.74440		9.71450			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.86820		9.83800			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.83910		10.79860			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			163.95020	177.360	16.82	0.3983	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			384.05020	368.860	16.82	0.6017	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			160.80230	174.040	16.85	0.3927	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			390.90230	375.540	16.85	0.6073	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			167.15130	180.734	16.80	0.4040	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			377.25130	362.234	16.80	0.5960	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			545.65850	568.492	16.48	0.6343	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			281.15850	274.092	16.48	0.3657	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			540.03980	562.799	16.49	0.6304	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			285.53980	278.399	16.49	0.3696	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			551.31810	574.225	16.47	0.6381	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			276.81810	269.825	16.47	0.3619	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			508.55810	530.670	16.18	0.5349	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			510.55810	502.470	16.18	0.4651	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			504.15150	526.167	16.19	0.5318	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			516.15150	507.967	16.19	0.4682	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			512.99930	535.204	16.17	0.5379	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			504.99930	497.004	16.17	0.4621	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,327.38660	1,359.280	15.44	0.7075	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			448.78660	440.180	15.44	0.2925	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,321.52780	1,353.356	15.44	0.7057	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			452.92780	444.256	15.44	0.2943	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,333.26230	1,365.225	15.43	0.7093	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			444.66230	436.125	15.43	0.2907	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32890		1.31960			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34210		1.32950			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35480		1.33870			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.46180		1.45190			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			196.00000	289.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			96.00000	189.000		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			0.00000	89.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			4.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			295.00000	421.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			195.00000	321.000		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			95.00000	221.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			187.00000	348.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			87.00000	248.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			287.00000	448.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,319.00000	1,418.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			1,219.00000	1,318.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			1,419.00000	1,518.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.32130		1.32240			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32530		1.32630			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.32910		1.33010			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18280		1.18870			0.0000	0.00	0	45
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18940		1.19530			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19620		1.20220			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	45
Total QUANTO € / \$												0.00	0	45
RAIN	On	18/12/2017	Foreign Exchange Future			24,469.00000		24,250.00000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,867.77000		24,801.92000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			10.16260		10.07540			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.32210		10.23280			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.47890		10.38960			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.60800		11.50770			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			396.04320	454.488	14.85	0.7328	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			130.64320	101.888	14.85	0.2672	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			389.63870	447.564	14.86	0.7270	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			134.23870	104.964	14.86	0.2730	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			402.51040	461.476	14.83	0.7386	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			127.11040	98.876	14.83	0.2614	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			550.67360	603.189	15.28	0.6604	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			277.87360	241.089	15.28	0.3396	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			545.12740	597.286	15.29	0.6565	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			282.32740	245.186	15.29	0.3435	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			556.26380	609.131	15.27	0.6642	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			273.46380	237.031	15.27	0.3358	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			658.37560	709.462	14.92	0.6422	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			368.77560	330.562	14.92	0.3578	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			653.12020	703.921	14.93	0.6391	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			373.52020	335.022	14.93	0.3609	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			663.66460	715.036	14.90	0.6454	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			364.06460	326.136	14.90	0.3546	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,792.22700	1,870.719	15.06	0.8072	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			284.52700	262.719	15.06	0.1928	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,784.91790	1,863.252	15.06	0.8058	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			287.21790	265.252	15.06	0.1942	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,799.54900	1,878.203	15.06	0.8087	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			281.84900	260.203	15.06	0.1913	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.69940		3.67640			0.0000	129,479,000.00	35,000	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.66070		3.63280			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
TRY / R	On	18/06/2018	Foreign Exchange Future			3.61610		3.59280			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.63670		3.59170			0.0000	0.00	0	0
Total TRY / R Future												129,479,000.00	35,000	4,775
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			55.05550	61.999	13.52	0.4311	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			118.65550	102.599	13.52	0.5689	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			51.62780	58.232	13.57	0.4122	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			125.22780	108.832	13.57	0.5878	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			58.65770	65.954	13.48	0.4503	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			112.25770	96.554	13.48	0.5497	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			195.64360	213.671	14.33	0.6817	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			82.84360	72.971	14.33	0.3183	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			189.32760	207.003	14.30	0.6709	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			86.52760	76.304	14.30	0.3291	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			202.07310	220.446	14.36	0.6924	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			79.27310	69.746	14.36	0.3076	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			142.93410	151.846	14.67	0.4834	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			210.13410	195.746	14.67	0.5166	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			139.04410	147.725	14.69	0.4744	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			216.24410	201.625	14.69	0.5256	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			146.91150	156.058	14.65	0.4925	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			204.11150	189.958	14.65	0.5075	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			324.33570	349.251	15.69	0.6036	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			252.63570	232.551	15.69	0.3964	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			319.43820	344.138	15.70	0.5981	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			257.73820	237.438	15.70	0.4019	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			314.59680	339.083	15.70	0.5927	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			262.89680	242.383	15.70	0.4073	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												129,479,000.00	35,000	4,775
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39270		1.37800			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37560		1.36120			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.36020		1.34620			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												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 Futures									4 087 031 586.10	320,873	1,786,890
Total Options									18 387 110.56	140,008	3,659,462
Grand Total:									4,105,418,696.66	460,881	5,446,352