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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/10/2017 Foreign Exchange Future			13.30080		13.29760			0.0000	399,024,000.00	30,000	0
\$ / R On 20/10/2017 Foreign Exchange Future			13.28920		13.30200			0.0000	0.00	0	10,000
\$ / R On 23/10/2017 Foreign Exchange Future			13.29560		13.30860			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.30410		13.31710			0.0000	0.00	0	913
\$ / R On 03/11/2017 Foreign Exchange Future			13.31910		13.33190			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.32550		13.33830			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.33190		13.34460			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.34050		13.35310			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.34690		13.35940			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.34900		13.36160			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			13.37240		13.38490			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.37660		13.38910			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			13.38510		13.39760			0.0000	0.00	0	24
\$ / R On 15/12/2017 Foreign Exchange Future			13.40840		13.42100			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.41470		13.42730			0.0000	380,159,183.30	28,339	899,757
\$ / R On 22/12/2017 Foreign Exchange Future			13.42330		13.43570			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.43390		13.44630			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.44680		13.45890			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.46170		13.47360			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.50790		13.51950			0.0000	0.00	0	0
\$ / R On 01/02/2018 Foreign Exchange Future			13.51000		13.52160			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2018	Foreign Exchange Future			13.53490		13.54650			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.53900		13.55060			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.60550		13.61710			0.0000	34,163,410.50	2,511	108,794
\$ / R	On	25/04/2018	Foreign Exchange Future			13.68190		13.69330			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.71430		13.72540			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.72240		13.73340			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.79130		13.80150			0.0000	137,913.00	10	108,603
\$ / R	On	02/07/2018	Foreign Exchange Future			13.81960		13.82950			0.0000	0.00	0	505
\$ / R	On	20/07/2018	Foreign Exchange Future			13.85600		13.86550			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.90370		13.91340			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.97320		13.98320			0.0000	0.00	0	2,450
\$ / R	On	13/11/2018	Foreign Exchange Future			14.08950		14.10020			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.15490		14.16580			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.28340		14.29480			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.35300		14.36450			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.53840		14.55070			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.38840		15.40430			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.50130		15.51770			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.61910		15.63610			0.0000	0.00	0	184,000
Total \$ / R Future												813,484,506.80	60,860	1,411,356
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			19.03750	0.000	14.55	0.0000	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			116.63750	100.800	14.55	1.0000	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.64	Call			4.10960	0.000	14.55	0.0000	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.64	Put			346.50960	339.200	14.55	1.0000	0.00	0	0
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Put			448.43030	457.909	20.27	0.9408	0.00	0	10,000
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Call			10.43030	7.109	20.27	0.0592	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,501.76820	1,514.544	25.33	0.9989	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			0.36820	0.144	25.33	0.0011	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			696.70440	706.912	18.14	0.9794	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			5.30440	2.512	18.14	0.0206	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			259.80290	254.945	14.54	0.7144	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			76.90290	59.045	14.54	0.2856	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			423.33230	407.556	15.24	0.8688	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			26.23230	23.456	15.24	0.1312	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,132.90000	4,146.186	49.53	0.9991	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.00000	0.286	49.53	0.0009	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			790.55930	800.001	17.26	0.9728	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			7.65930	4.101	17.26	0.0272	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Put			185.85600	178.450	14.18	0.5984	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Call			112.95600	92.550	14.18	0.4016	0.00	0	40,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			188.43680	183.627	14.20	0.5230	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			170.33680	152.727	14.20	0.4770	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			154.39910	149.456	13.82	0.4433	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			222.69910	204.956	13.82	0.5567	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			211.61350	208.976	14.25	0.5157	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	09/11/2017	Foreign Exchange Option	13.36	Call			196.21350	180.876	14.25	0.4843	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			683.52440	688.370	16.42	0.8430	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			56.62440	48.870	16.42	0.1570	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			254.00620	252.177	14.45	0.5292	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			213.40620	199.077	14.45	0.4708	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			185.09770	182.240	14.25	0.4287	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			286.69770	271.240	14.25	0.5713	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			347.87080	348.777	15.24	0.5617	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			232.77080	221.177	15.24	0.4383	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,356.08450	4,368.553	28.82	0.9975	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.98450	0.953	28.82	0.0025	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			373.03580	374.315	15.45	0.5726	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			232.13580	220.915	15.45	0.4274	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			697.56520	682.810	14.02	0.8411	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			58.46520	56.210	14.02	0.1589	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			453.66680	455.615	15.79	0.6169	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			211.26680	200.715	15.79	0.3831	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			406.75450	409.022	15.83	0.5432	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			297.75450	287.422	15.83	0.4568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			922.52040	909.008	14.49	0.8694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			55.22040	54.308	14.49	0.1306	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			456.31980	443.968	15.30	0.6032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			249.01980	249.268	15.30	0.3968	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			457.20730	460.316	16.09	0.5682	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			284.50730	275.016	16.09	0.4318	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,245.05110	1,232.116	14.24	0.9488	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			17.75110	17.416	14.24	0.0512	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			2,192.65470	2,200.573	19.74	0.9640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			19.95470	15.273	19.74	0.0360	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			760.31130	746.543	14.64	0.8032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			93.01130	91.843	14.64	0.1968	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,282.67430	1,269.786	14.21	0.9547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			15.37430	15.085	14.21	0.0453	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			691.11060	695.455	16.95	0.6914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			188.41060	180.155	16.95	0.3086	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			80.19110	74.742	18.60	0.1452	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,252.89110	1,260.042	18.60	0.8548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,076.19400	1,082.474	18.11	0.8171	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			103.49400	97.174	18.11	0.1829	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			565.86540	569.558	16.51	0.6317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			233.16540	224.258	16.51	0.3683	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			594.48450	598.328	16.61	0.6465	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			221.78450	213.028	16.61	0.3535	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,279.89790	1,287.174	18.67	0.8598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			77.19790	71.874	18.67	0.1402	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			768.06720	754.200	14.62	0.8070	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	12.75	Put			90.76720	89.500	14.62	0.1930	0.00	0	20,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			218.78530	218.783	15.20	0.3643	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			496.08530	483.483	15.20	0.6357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			525.92840	513.165	15.13	0.6588	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			198.62840	198.465	15.13	0.3412	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			240.14150	240.316	15.27	0.3874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			467.44150	455.016	15.27	0.6126	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			478.75690	466.257	15.25	0.6218	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			231.45690	231.557	15.25	0.3782	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			461.85780	449.469	15.29	0.6079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			244.55780	244.769	15.29	0.3921	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			62.33090	56.847	19.00	0.1140	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,435.03090	1,442.147	19.00	0.8860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,061.78430	1,048.559	14.38	0.9109	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			34.48430	33.859	14.38	0.0891	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			364.75290	353.199	15.56	0.5197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			337.45290	338.499	15.56	0.4803	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			262.69480	263.063	15.35	0.4107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			439.99480	427.763	15.35	0.5893	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			847.73710	834.054	14.55	0.8416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			70.43710	69.354	14.55	0.1584	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,722.82030	1,729.859	19.29	0.9258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			40.12030	34.559	19.29	0.0742	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,095.70410	2,103.387	19.65	0.9581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			23.00410	18.087	19.65	0.0419	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,235.68960	1,222.742	14.25	0.9473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			18.38960	18.042	14.25	0.0527	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,684.31120	1,671.072	15.69	0.9805	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			7.01120	6.372	15.69	0.0195	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			193.20310	184.869	16.90	0.3152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			675.90310	680.169	16.90	0.6848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			973.85680	960.456	14.45	0.8862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			46.55680	45.756	14.45	0.1138	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			513.84780	501.147	15.16	0.6496	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			206.54780	206.447	15.16	0.3504	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			251.29610	242.165	16.35	0.3913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			523.99610	527.465	16.35	0.6087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,821.11750	2,831.359	20.82	0.9849	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			8.41750	6.059	20.82	0.0151	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,619.62760	1,626.615	19.19	0.9133	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			46.92760	41.315	19.19	0.0867	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			394.45200	397.220	15.83	0.5253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			321.75200	311.920	15.83	0.4747	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,437.72050	1,423.934	14.40	0.9708	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			10.42050	9.234	14.40	0.0292	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			450.82970	438.519	15.32	0.5986	0.00	0	0

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\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		253.52970	253.819	15.32	0.4014	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,732.25220	1,739.300	19.30	0.9268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		39.55220	34.000	19.30	0.0732	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		137.30080	129.927	17.58	0.2348	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		890.00080	895.227	17.58	0.7652	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,776.32140	3,789.778	25.07	0.9902	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		3.62140	4.479	25.07	0.0098	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		589.19910	576.171	14.99	0.7039	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		161.89910	161.471	14.99	0.2961	708,210.49	4,386	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,633.80610	4,646.770	25.96	0.9966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		1.10610	1.470	25.96	0.0034	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		154.10940	146.329	17.36	0.2596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		816.80940	821.629	17.36	0.7404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,746.40630	3,759.806	24.94	0.9901	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		3.70630	4.506	24.94	0.0099	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		87.65360	81.911	18.43	0.1575	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,190.35360	1,197.211	18.43	0.8425	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,397.62860	3,410.213	23.39	0.9887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		4.92860	4.913	23.39	0.0113	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		142.70430	135.182	17.51	0.2428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		865.40430	870.482	17.51	0.7572	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		388.66300	376.869	15.49	0.5427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		311.36300	312.169	15.49	0.4573	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		172.54910	164.567	17.14	0.2863	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		745.24910	749.867	17.14	0.7137	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,706.52370	3,719.845	24.76	0.9900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		3.82370	4.545	24.76	0.0100	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		11.35170	7.695	20.10	0.0193	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,584.05170	2,592.995	20.10	0.9807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		374.17770	362.527	15.54	0.5289	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		326.87770	327.827	15.54	0.4711	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		91.07090	85.198	18.35	0.1630	298,193.70	3,500	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,163.77090	1,170.498	18.35	0.8370	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		3.38230	4.400	25.47	0.0095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,866.08230	3,879.700	25.47	0.9905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,128.96010	3,140.654	22.19	0.9872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		6.26010	5.354	22.19	0.0128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,816.21230	3,829.743	25.25	0.9903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		3.51230	4.443	25.25	0.0097	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		3.35710	4.392	25.51	0.0095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,876.05710	3,889.692	25.51	0.9905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		3.33210	4.384	25.56	0.0094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,886.03210	3,899.684	25.56	0.9906	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		408.71510	411.818	16.18	0.5190	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		344.41510	335.118	16.18	0.4810	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,585.63160	4,598.167	24.95	0.9966	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	18.02	Call			1.33160	1.467	24.95	0.0034	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			506.01380	509.638	16.60	0.5673	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			312.31380	303.538	16.60	0.4327	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			392.92390	395.940	16.32	0.4784	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			421.82390	412.740	16.32	0.5216	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,510.34560	1,517.378	19.57	0.8445	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			103.94560	99.078	19.57	0.1555	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			571.87810	561.823	16.29	0.6137	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			298.27810	300.123	16.29	0.3863	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,404.14390	1,410.992	19.36	0.8261	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			117.74390	112.692	19.36	0.1739	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			625.41580	616.561	16.50	0.6028	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			355.91580	358.661	16.50	0.3972	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			379.63040	382.641	16.57	0.4138	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			599.13040	590.541	16.57	0.5862	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			549.13640	541.093	16.70	0.5533	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			429.63640	433.193	16.70	0.4467	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			614.79840	606.047	16.52	0.5961	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			365.29840	368.147	16.52	0.4039	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,811.24520	1,818.618	20.04	0.8505	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			112.84520	108.618	20.04	0.1495	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			748.88180	738.896	16.21	0.6721	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			267.28180	268.897	16.21	0.3279	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,337.12460	2,345.364	20.95	0.9051	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			63.66420	60.429	21.10	0.0883	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			312.54910	314.685	16.36	0.3639	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			684.14910	674.684	16.36	0.6361	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			68.72460	65.364	20.95	0.0949	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,085.12370	2,092.968	20.52	0.8823	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			86.72370	82.968	20.52	0.1177	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,077.33790	1,065.261	15.79	0.8113	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			125.73790	125.261	15.79	0.1887	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,422.06420	2,430.429	21.10	0.9117	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			960.29670	965.514	18.06	0.6596	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			306.79670	300.414	18.06	0.3404	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			946.89520	951.999	18.02	0.6525	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			317.49520	310.999	18.02	0.3475	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			915.41080	904.291	15.94	0.6884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			298.31080	298.791	15.94	0.3116	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,006.04400	2,013.496	19.88	0.8225	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			163.14400	158.996	19.88	0.1775	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,702.18760	1,708.821	19.38	0.7794	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,932.80590	3,942.097	23.40	0.9430	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			49.68260	47.376	23.42	0.0568	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,942.58260	3,951.876	23.42	0.9432	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,923.03060	3,932.319	23.38	0.9427	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	14.90	Put			1,525.73450	1,531.827	19.06	0.7493	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			242.83450	237.327	19.06	0.2507	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,567.68670	1,573.908	19.15	0.7566	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			234.78670	229.408	19.15	0.2434	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			49.90590	47.597	23.40	0.0570	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			275.51420	275.876	15.86	0.2952	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			681.20430	683.783	17.03	0.5187	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			538.30430	529.283	17.03	0.4813	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			788.32980	777.716	16.24	0.6275	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			391.22980	392.216	16.24	0.3725	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			50.13060	47.819	23.38	0.0573	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			165.07490	164.913	15.62	0.2030	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			602.45480	592.908	16.75	0.5232	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			585.35480	587.408	16.75	0.4768	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,609.39300	1,615.744	19.22	0.7639	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			226.49300	221.244	19.22	0.2361	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			952.61420	941.376	15.86	0.7048	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			330.61750	323.854	18.23	0.3266	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,492.39350	1,498.382	18.99	0.7433	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			249.49350	243.882	18.99	0.2567	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,830.91010	1,837.908	19.60	0.7990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			188.01010	183.408	19.60	0.2010	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,212.17490	1,200.413	15.62	0.7970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			454.15830	445.942	17.44	0.4224	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			530.27840	532.032	16.62	0.4498	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			647.37840	637.532	16.62	0.5502	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,643.52790	2,652.273	20.89	0.8850	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			100.62790	97.773	20.89	0.1150	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,163.51750	1,168.354	18.23	0.6734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			126.81370	126.516	15.52	0.1658	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			695.10910	684.974	16.48	0.5776	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			478.00910	479.474	16.48	0.4224	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			484.09950	475.579	17.29	0.4439	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			776.99950	780.079	17.29	0.5561	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			837.05830	840.442	17.44	0.5776	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			962.56350	966.551	17.75	0.6183	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,685.55050	1,674.052	15.71	0.9001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			68.45050	68.552	15.71	0.0999	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,495.04130	2,503.530	20.66	0.8731	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			112.14130	109.030	20.66	0.1269	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,343.91370	1,332.016	15.52	0.8342	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			158.60570	154.546	19.94	0.1731	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			772.12950	761.593	16.28	0.6192	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			405.02950	406.093	16.28	0.3808	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			873.38640	862.419	16.04	0.6691	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			326.28640	326.920	16.04	0.3309	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	14.18	Call			399.66350	392.051	17.75	0.3817	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			148.45380	148.228	15.58	0.1872	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,266.07470	2,274.117	20.30	0.8518	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			133.17470	129.617	20.30	0.1482	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,534.10230	1,540.218	19.08	0.7508	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			241.20230	235.718	19.08	0.2492	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,041.50570	2,049.046	19.94	0.8269	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			209.28760	204.321	19.38	0.2206	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			704.99830	694.808	16.45	0.5831	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			467.89830	469.308	16.45	0.4169	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			428.61950	429.813	16.35	0.3947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			745.71950	735.314	16.35	0.6053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,265.55380	1,253.728	15.58	0.8128	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,298.88050	2,306.595	20.05	0.8223	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			182.18050	178.495	20.05	0.1777	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,607.11990	1,612.743	18.96	0.7264	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			300.41990	294.643	18.96	0.2736	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,141.81240	1,145.254	17.85	0.6163	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			467.21240	459.554	17.85	0.3837	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,071.44140	1,074.405	17.68	0.5947	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			504.84140	496.805	17.68	0.4053	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,136.92890	1,127.324	15.85	0.6881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			385.42890	386.024	15.85	0.3119	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,780.27440	2,787.916	20.46	0.8270	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			201.77440	199.216	20.46	0.1730	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,167.92510	1,158.339	15.82	0.6987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			366.42510	367.038	15.82	0.3013	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,694.89060	1,700.118	18.87	0.6962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			386.39060	381.418	18.87	0.3038	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			832.20930	823.331	16.64	0.5593	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			670.70930	672.031	16.64	0.4407	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,719.19300	1,724.495	18.91	0.7001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			380.69300	375.795	18.91	0.2999	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,509.83810	1,500.399	15.49	0.7990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			208.33810	209.099	15.49	0.2010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,816.10130	2,806.821	14.43	0.9757	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			14.60130	15.521	14.43	0.0243	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			805.94050	797.159	16.72	0.5466	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			704.44050	705.859	16.72	0.4534	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,903.61280	1,894.747	15.08	0.8825	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			102.11280	103.447	15.08	0.1175	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,193.14610	1,183.574	15.79	0.7072	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			351.64610	352.274	15.79	0.2928	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,343.09040	2,334.246	14.66	0.9422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			41.59040	42.946	14.66	0.0578	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,331.70500	1,322.199	15.65	0.7506	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	12.75	Put			280.20500	280.898	15.65	0.2494	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,014.11330	2,020.218	19.38	0.7442	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			315.61330	311.518	19.38	0.2558	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,381.17940	1,385.308	18.23	0.6395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			472.67940	466.608	18.23	0.3605	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			996.70910	987.339	16.16	0.6331	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			495.20910	496.039	16.16	0.3669	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,457.69370	1,462.110	18.39	0.6546	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			449.19370	443.410	18.39	0.3454	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,066.95000	1,057.409	15.98	0.6619	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			435.45000	436.109	15.98	0.3381	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,584.95560	1,575.533	15.42	0.8172	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			183.45560	184.233	15.42	0.1828	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,906.90610	2,914.742	20.63	0.8373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			188.40610	186.042	20.63	0.1627	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,879.67950	2,887.476	20.60	0.8352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			191.17950	188.776	20.60	0.1648	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,039.44170	1,029.962	16.05	0.6508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			457.94170	458.662	16.05	0.3492	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,039.20850	2,045.375	19.42	0.7476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			310.70850	306.675	19.42	0.2524	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			915.91370	906.766	16.39	0.5980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			574.41370	575.466	16.39	0.4020	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,583.57840	2,590.883	20.19	0.8093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			225.07840	222.183	20.19	0.1907	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			906.24430	897.120	16.41	0.5937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			584.74430	585.820	16.41	0.4063	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			122.33600	121.183	22.76	0.1061	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,030.83600	4,039.883	22.76	0.8939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			123.12350	121.955	22.73	0.1068	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,011.62350	4,020.655	22.73	0.8932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,955.89070	1,961.848	19.29	0.7361	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			327.39070	323.148	19.29	0.2639	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			122.72770	121.569	22.75	0.1064	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,021.22770	4,030.269	22.75	0.8936	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			879.17000	881.214	17.11	0.5032	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			728.67000	720.814	17.11	0.4968	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			779.95420	781.561	16.85	0.4598	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			845.45420	837.561	16.85	0.5402	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,322.95440	1,326.803	17.92	0.5899	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			616.35440	610.503	17.92	0.4101	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,000.44220	2,990.827	13.17	0.9748	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			17.24220	17.627	13.17	0.0252	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,734.86070	1,729.439	15.46	0.7954	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			251.66070	256.239	15.46	0.2046	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,525.02240	2,532.085	19.75	0.7473	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	16.14	Call			368.22240	365.285	19.75	0.2527	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,499.67860	1,490.846	15.77	0.7355	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			366.47860	367.646	15.77	0.2645	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,440.27270	2,447.119	19.63	0.7383	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			383.47270	380.319	19.63	0.2617	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,429.05040	1,420.121	15.84	0.7161	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			405.85040	406.921	15.84	0.2839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,712.92580	1,718.233	18.55	0.6412	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			556.12580	551.433	18.55	0.3588	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			720.35930	723.229	16.58	0.4103	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,053.55930	1,046.429	16.58	0.5897	0.00	0	732
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,662.28210	1,653.627	15.60	0.7765	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			289.08210	290.427	15.60	0.2235	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,381.39600	2,388.080	19.55	0.7318	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			394.59600	391.280	19.55	0.2682	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			621.86460	616.647	18.18	0.3938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,508.66460	1,513.447	18.18	0.6062	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			627.08660	621.825	18.15	0.3965	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,493.88660	1,498.625	18.15	0.6035	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,634.37900	1,625.697	15.63	0.7699	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			301.17900	302.497	15.63	0.2301	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			624.46670	619.227	18.16	0.3951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,501.26670	1,506.027	18.16	0.6049	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,509.26690	1,514.085	18.15	0.5748	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			749.46690	743.585	18.15	0.4252	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			762.89340	757.415	18.47	0.4148	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,667.09340	1,672.515	18.47	0.5852	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			760.22020	754.765	18.48	0.4136	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,674.42020	1,679.865	18.48	0.5864	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			757.56420	752.126	18.49	0.4124	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,681.76420	1,687.225	18.49	0.5876	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,694.41540	1,699.958	18.53	0.5610	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			889.21540	883.358	18.53	0.4390	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			901.11420	895.719	18.76	0.4298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,846.61420	1,852.719	18.76	0.5702	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			898.40400	893.032	18.77	0.4287	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,853.90400	1,860.032	18.77	0.5713	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			895.70370	890.356	18.79	0.4276	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,861.20370	1,867.356	18.79	0.5724	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,414.44720	1,406.324	17.75	0.5668	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,223.74720	1,227.924	17.75	0.4332	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,410.56670	1,402.470	17.76	0.5657	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,229.86670	1,234.070	17.76	0.4343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,406.69920	1,398.621	17.77	0.5645	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,235.99920	1,240.221	17.77	0.4355	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,991.95150	1,983.844	18.97	0.5787	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	12/06/2020	Foreign Exchange Option	15.18	Put			1,767.65150	1,775.444	18.97	0.4213	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,999.80960	1,991.677	18.95	0.5804	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,755.50960	1,763.277	18.95	0.4196	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,995.87110	1,987.751	18.96	0.5796	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,761.57110	1,769.351	18.96	0.4204	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,885.83770	1,893.323	19.14	0.4261	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,033.53770	2,024.623	19.14	0.5739	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,164.13990	2,154.681	19.17	0.5866	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,868.03990	1,875.581	19.17	0.4134	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,160.19760	2,150.751	19.17	0.5858	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,874.09760	1,881.651	19.17	0.4142	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,156.26380	2,146.829	19.18	0.5850	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,880.16380	1,887.729	19.18	0.4150	0.00	0	0
Total \$ / R Option												1,006,404.19	7,886	3,072,278
Total \$ / R												814,490,910.99	68,746	4,483,634
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.41470		13.42730			0.0000	53,658.80	4	699
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.60550		13.61710			0.0000	0.00	0	22
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.79130		13.80150			0.0000	0.00	0	172
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.97320		13.98320			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.53840		14.55070			0.0000	0.00	0	0
Total \$ / R MAXI Future												53,658.80	4	893
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			23,609.73790	22,715.322	16.48	0.3721	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			55,879.73790	56,245.322	16.48	0.6279	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			23,316.54430	22,425.823	16.51	0.3683	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			56,586.54430	56,955.823	16.51	0.6317	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			23,906.46610	23,008.368	16.46	0.3759	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			55,176.46610	55,538.368	16.46	0.6241	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			55,371.27660	54,455.765	16.96	0.4916	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			65,661.27660	65,905.765	16.96	0.5084	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			54,982.19730	54,070.199	16.97	0.4890	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			66,272.19730	66,520.199	16.97	0.5110	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			55,762.95340	54,844.287	16.94	0.4942	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			65,052.95340	65,294.287	16.94	0.5058	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			71,277.61490	70,450.671	17.05	0.4993	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			84,127.61490	84,320.671	17.05	0.5007	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			70,898.58010	70,074.630	17.07	0.4973	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			84,748.58010	84,944.630	17.07	0.5027	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			71,658.67170	70,829.194	17.04	0.5013	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			83,508.67170	83,699.194	17.04	0.4987	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			89,710.27190	89,028.253	17.07	0.5245	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			93,390.27190	93,708.253	17.07	0.4755	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			90,498.91410	89,813.650	17.04	0.5279	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			92,178.91410	92,493.650	17.04	0.4721	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	14.01	Call			90,103.97610	89,420.067	17.06	0.5262	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			92,783.97610	93,100.067	17.06	0.4738	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			141,056.66930	140,246.979	17.76	0.5657	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			122,986.66930	123,406.979	17.76	0.4343	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			140,669.92300	139,862.144	17.77	0.5645	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			123,599.92300	124,022.144	17.77	0.4355	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			141,444.71590	140,632.376	17.75	0.5668	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			122,374.71590	122,792.376	17.75	0.4332	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												53,658.80	4	893
£ / R	On 31/10/2017	Foreign Exchange Future			17.68430		17.74090			0.0000	0.00	0	43	
£ / R	On 18/12/2017	Foreign Exchange Future			17.84320		17.89970			0.0000	13,418,086.40	752	199,057	
£ / R	On 19/03/2018	Foreign Exchange Future			18.15030		18.20620			0.0000	20,183,133.60	1,112	1,526	
£ / R	On 18/06/2018	Foreign Exchange Future			18.44890		18.50320			0.0000	0.00	0	3,383	
£ / R	On 17/09/2018	Foreign Exchange Future			18.74260		18.79690			0.0000	0.00	0	1,665	
£ / R	On 14/06/2019	Foreign Exchange Future			19.41190		19.46780			0.0000	0.00	0	0	
Total £ / R Future												33,601,220.00	1,864	205,674
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Call			695.98170	642.701	15.68	0.8664	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Put			35.08170	38.401	15.68	0.1336	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Call			687.26080	634.042	15.67	0.8625	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Put			36.36080	39.742	15.67	0.1375	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Call			704.73930	651.398	15.69	0.8702	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Put			33.83930	37.098	15.69	0.1298	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call			1.11590	0.938	27.54	0.0016	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put			7,241.41590	7,297.738	27.54	0.9984	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Put			685.75790	714.592	17.30	0.5946	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Call			385.45790	357.792	17.30	0.4054	0.00	0	400	
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Put			1,978.19810	2,025.674	19.30	0.8958	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Call			77.89810	68.874	19.30	0.1042	0.00	0	800	
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call			1.10280	0.926	27.54	0.0016	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put			7,251.40280	7,307.726	27.54	0.9984	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call			1.08980	0.915	27.54	0.0016	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put			7,261.38980	7,317.715	27.54	0.9984	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call			1,372.16010	1,328.233	16.78	0.7063	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put			375.96010	387.933	16.78	0.2937	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Put			2,213.77920	2,255.071	19.08	0.7815	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Call			279.97920	265.372	19.08	0.2185	0.00	0	500	
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call			1,365.34670	1,321.508	16.78	0.7044	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put			379.14670	391.208	16.78	0.2956	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call			1,358.55200	1,314.799	16.78	0.7026	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put			382.35200	394.499	16.78	0.2974	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Call			1,519.48800	1,473.797	16.81	0.7435	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Put			313.28800	323.497	16.81	0.2565	0.00	0	500	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,345.49360	1,310.957	17.16	0.6107	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			752.29360	772.057	17.16	0.3893	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,356.20720	1,321.516	17.15	0.6138	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			743.00720	762.616	17.15	0.3862	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,350.84510	1,316.228	17.16	0.6122	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			747.64510	767.328	17.16	0.3878	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,529.35460	1,500.915	17.45	0.5972	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			972.45460	998.315	17.45	0.4028	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,524.33150	1,495.963	17.45	0.5959	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			977.43150	1,003.363	17.45	0.4041	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,519.32210	1,491.025	17.46	0.5946	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			982.42210	1,008.425	17.46	0.4054	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,124.66400	2,091.640	17.08	0.6176	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,276.86400	1,299.740	17.08	0.3824	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,119.73010	2,086.759	17.08	0.6167	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,281.93010	1,304.859	17.08	0.3833	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,114.80660	2,081.898	17.09	0.6158	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,287.00660	1,309.998	17.09	0.3842	0.00	0	0
Total £ / R Option												0.00	0	2,200
Total £ / R												33,601,220.00	1,864	207,874
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12039		0.12030			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12275		0.12265			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12509		0.12497			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13828		0.13818			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,052.72660	1,056.004	13.88	0.9446	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			22.42660	16.704	13.88	0.0554	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			356.45070	352.098	16.67	0.5326	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			326.15070	312.798	16.67	0.4674	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			87.71930	85.472	18.91	0.1742	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,057.41930	1,046.172	18.91	0.8258	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			732.77590	727.463	18.44	0.5983	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			467.77590	452.563	18.44	0.4017	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			355.15130	356.781	20.07	0.3538	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,090.15130	1,081.881	20.07	0.6462	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,383.93990	1,378.253	16.73	0.8562	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			118.93990	103.353	16.73	0.1438	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			602.75270	608.897	19.97	0.4389	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,106.05270	1,100.297	19.97	0.5611	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			345.64250	357.656	21.21	0.2873	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,848.94250	1,849.056	21.21	0.7127	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,027.80730	1,022.161	18.50	0.6367	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			531.10730	513.561	18.50	0.3633	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	0.13	Call			1,806.20370	1,795.526	19.51	0.6448	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			987.80370	967.926	19.51	0.3552	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,384.05390	1,388.630	20.66	0.5345	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,565.65390	1,561.030	20.66	0.4655	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,321.29210	2,284.386	17.33	0.7723	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			502.89210	456.786	17.33	0.2277	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			15.70410		15.77380			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			15.76760		15.83690			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			15.81090		15.88050			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.87750		15.94770			0.0000	58,603,852.50	3,691	104,169
€ / R	On	27/12/2017	Foreign Exchange Future			15.91020		15.98040			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.03470		16.10440			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.19430		16.26420			0.0000	0.00	0	14,467
€ / R	On	18/06/2018	Foreign Exchange Future			16.50870		16.57730			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			16.82550		16.89450			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			17.86380		17.93510			0.0000	0.00	0	0
Total € / R Future												58,603,852.50	3,691	123,802
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			54.08280	55.902	14.78	0.2344	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			407.88280	340.002	14.78	0.7656	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			299.09970	332.636	14.09	0.5802	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			225.99970	190.236	14.09	0.4198	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			151.80450	167.848	13.72	0.3330	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			522.30450	468.748	13.72	0.6670	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			369.57980	333.865	14.84	0.4626	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			421.87980	456.365	14.84	0.5374	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			294.92820	264.899	15.27	0.3878	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			547.22820	587.399	15.27	0.6122	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			464.48980	420.042	14.48	0.5444	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			316.78980	342.542	14.48	0.4556	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			577.64300	528.185	14.31	0.6279	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			229.94300	250.685	14.31	0.3721	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,827.84720	1,759.044	15.10	0.9706	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			10.14720	11.544	15.10	0.0294	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			783.64550	831.952	15.98	0.7168	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			201.34550	179.452	15.98	0.2832	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			185.51250	165.121	16.13	0.2642	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			837.81250	887.621	16.13	0.7358	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			2.22330	1.819	26.20	0.0035	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,464.52330	5,534.319	26.20	0.9965	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,956.32500	1,887.248	15.65	0.9755	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			8.62500	9.748	15.65	0.0245	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			30.08440	25.845	18.65	0.0515	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,152.38440	2,218.345	18.65	0.9485	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			30.87530	26.538	18.62	0.0527	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,133.17530	2,199.038	18.62	0.9473	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			679.29120	724.358	15.68	0.6755	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			236.99120	211.858	15.68	0.3245	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			30.47690	26.190	18.64	0.0521	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,142.77690	2,208.690	18.64	0.9479	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			262.75860	284.511	14.81	0.3772	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			623.15860	574.711	14.81	0.6228	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			401.40420	427.942	15.63	0.4143	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			705.80420	662.642	15.63	0.5857	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			142.84670	154.120	14.91	0.1745	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,539.04660	1,480.537	14.91	0.8236	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			144.84660	156.237	14.91	0.1764	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			140.86690	152.025	14.90	0.1727	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			50.26580	54.087	15.78	0.0706	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,314.46580	2,248.387	15.78	0.9294	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,398.60740	1,342.301	14.98	0.7887	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			184.40740	198.001	14.98	0.2113	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,547.04670	1,488.420	14.91	0.8255	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,360.83450	1,305.175	15.00	0.7784	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			196.63450	210.875	15.00	0.2216	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			815.34260	854.604	16.32	0.5491	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			579.54260	548.904	16.32	0.4509	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,555.06690	1,496.325	14.90	0.8273	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,446.52540	1,396.070	15.15	0.7157	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			369.22540	387.370	15.15	0.2843	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			2,878.74270	2,815.258	15.05	0.9388	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			51.44270	56.558	15.05	0.0612	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,453.22380	1,402.642	15.14	0.7175	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			365.92380	383.942	15.14	0.2825	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,619.68260	1,566.176	15.06	0.7594	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			292.38260	307.476	15.06	0.2406	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,132.33550	4,202.673	21.33	0.8781	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			159.63550	161.373	21.33	0.1219	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,439.85100	1,389.519	15.15	0.7139	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			372.55100	390.819	15.15	0.2861	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			957.84600	929.542	16.49	0.4878	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,183.34600	1,224.042	16.49	0.5122	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			965.40570	936.799	16.47	0.4907	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,170.90570	1,211.299	16.47	0.5093	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			961.62180	933.164	16.48	0.4893	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,177.12180	1,217.664	16.48	0.5107	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			970.11540	995.155	16.19	0.3514	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,040.08250	1,993.932	16.20	0.6475	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	16.87	Put			974.98250	1,000.132	16.20	0.3525	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,034.97080	1,988.930	16.20	0.6464	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			979.87080	1,005.130	16.20	0.3536	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,045.21540	1,998.955	16.19	0.6486	0.00	0	0
Total € / R Option												0.00	0	418,652
Total € / R												58,603,852.50	3,691	542,454
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.53940		10.58540			0.0000	0.00	0	10,246
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.55370		10.59930			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.68100		10.72590			0.0000	0.00	0	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.81960		10.86300			0.0000	0.00	0	1,544
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.95500		10.99770			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.37120		11.41230			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	11,890
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			25.25490	20.383	18.19	0.0610	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,319.85490	1,360.983	18.19	0.9390	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			26.21730	21.179	18.14	0.0632	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,300.81730	1,341.779	18.14	0.9368	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			25.73150	20.777	18.17	0.0621	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,310.33150	1,351.377	18.17	0.9379	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			674.13000	632.755	14.85	0.8023	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			74.83000	79.055	14.85	0.1977	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			666.19970	625.028	14.86	0.7980	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			76.89970	81.328	14.86	0.2020	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			682.10120	640.511	14.85	0.8066	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			72.80120	76.811	14.85	0.1934	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			147.06050	151.430	15.08	0.2353	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			865.46070	825.028	15.08	0.7616	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			149.56070	154.028	15.08	0.2384	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			880.48920	839.866	15.09	0.7678	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			144.58920	148.866	15.09	0.2322	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			872.96050	832.430	15.08	0.7647	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			722.40510	689.261	14.75	0.6211	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			359.40510	369.661	14.75	0.3789	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			716.83310	683.789	14.76	0.6181	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			363.83310	374.189	14.76	0.3819	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			728.00900	694.765	14.75	0.6242	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			355.00900	365.165	14.75	0.3758	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			577.28400	552.279	14.96	0.4871	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			699.58400	717.279	14.96	0.5129	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			573.40330	548.509	14.97	0.4846	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			705.70330	723.509	14.97	0.5154	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			581.18930	556.073	14.94	0.4895	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			693.48930	711.073	14.94	0.5105	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	14/06/2019	Foreign Exchange Option	11.02	Put			648.68640	664.158	14.41	0.3967	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,050.87180	1,025.075	14.39	0.6071	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			638.57180	653.875	14.39	0.3929	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,045.91880	1,020.203	14.40	0.6052	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			643.61880	659.003	14.40	0.3948	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,040.98640	1,015.358	14.41	0.6033	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	11,890
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.71000		10.76040			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.86760		10.91670			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.01870		11.06610			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			375.36000	342.141	14.08	0.6190	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			154.96000	172.141	14.08	0.3810	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			369.27800	336.378	14.09	0.6127	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			158.87800	176.378	14.09	0.3873	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			381.50490	347.970	14.07	0.6252	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			151.10490	167.970	14.07	0.3748	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			944.57560	904.301	14.00	0.8116	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			97.87560	106.701	14.00	0.1884	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			936.58550	896.456	14.00	0.8087	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			99.88550	108.856	14.00	0.1913	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			952.59810	912.178	14.00	0.8146	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			95.89810	104.578	14.00	0.1854	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			647.79120	618.800	14.39	0.5844	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			401.69120	420.100	14.39	0.4156	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			642.67670	613.816	14.40	0.5814	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			406.57670	425.116	14.40	0.4186	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			652.93480	623.816	14.38	0.5875	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			396.83480	415.116	14.38	0.4125	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			13.80720		13.82740			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.09700		14.11690			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.38580		14.40410			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.87540		15.89390			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,502
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			269.06790	245.720	14.99	0.4106	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			471.66790	468.520	14.99	0.5894	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			265.75720	242.418	15.02	0.4064	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			478.35720	475.218	15.02	0.5936	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			272.41810	249.060	14.97	0.4149	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			465.01810	461.860	14.97	0.5851	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			582.42480	552.194	15.81	0.5059	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			615.52480	605.194	15.81	0.4941	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			578.39840	548.174	15.83	0.5032	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			621.49840	611.174	15.83	0.4968	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			586.47780	556.244	15.79	0.5086	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			609.57780	599.244	15.79	0.4914	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			725.25980	699.720	16.30	0.4968	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			851.15980	843.920	16.30	0.5032	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			721.48610	695.965	16.31	0.4948	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			857.38610	850.165	16.31	0.5052	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			717.73240	692.230	16.33	0.4928	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			863.63240	856.430	16.33	0.5072	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,922.04610	1,901.794	15.88	0.6802	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			758.14610	756.394	15.88	0.3198	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,916.68480	1,896.507	15.89	0.6790	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			762.78480	761.107	15.89	0.3210	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,927.42230	1,907.095	15.87	0.6815	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			753.52230	751.695	15.87	0.3185	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			2.03100		2.03550			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.04790		2.05290			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.06470		2.06940			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13050		2.13610			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			1,136.83100	1,095.802	15.77	0.7681	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			181.83100	185.802	15.77	0.2319	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,061.97470	1,021.949	15.75	0.7436	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			206.97470	211.949	15.75	0.2564	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			992.28390	953.364	15.83	0.7169	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			237.28390	243.364	15.83	0.2831	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			392.53710	403.388	16.16	0.2849	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,663.29210	1,622.521	16.18	0.7474	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			334.29210	343.521	16.18	0.2526	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,591.58570	1,551.609	16.17	0.7314	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			362.58570	372.609	16.17	0.2686	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,521.53710	1,482.388	16.16	0.7151	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,352.17350	1,321.884	16.25	0.5913	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			858.17350	874.884	16.25	0.4087	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	18/06/2018	Foreign Exchange Option	2.03	Call			1,302.02850	1,272.400	16.30	0.5768	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			908.02850	925.400	16.30	0.4232	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,403.86350	1,372.915	16.19	0.6059	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			809.86350	825.915	16.19	0.3941	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,625.98010	2,587.389	16.43	0.6743	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,064.98010	1,082.389	16.43	0.3257	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,570.03460	2,532.038	16.47	0.6655	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,109.03460	1,127.038	16.47	0.3345	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,682.92580	2,643.754	16.39	0.6831	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,021.92580	1,038.754	16.39	0.3169	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			2.14490		2.15380			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.18750		2.19650			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.23170		2.24030			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.53110		2.53900			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			115.68070	127.146	15.51	0.1677	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,621.75090	1,541.321	15.41	0.8696	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			83.75090	92.321	15.41	0.1304	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,536.74110	1,457.693	15.46	0.8516	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			98.74110	108.693	15.46	0.1484	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,453.68070	1,376.146	15.51	0.8323	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,036.67180	988.976	16.81	0.5343	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			871.67180	913.976	16.81	0.4657	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			991.36940	944.927	16.89	0.5177	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			926.36940	969.927	16.89	0.4823	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,083.69800	1,034.728	16.74	0.5510	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			818.69800	859.728	16.74	0.4490	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,350.28720	1,299.269	16.37	0.5556	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,047.28720	1,082.269	16.37	0.4444	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,304.95970	1,254.856	16.44	0.5424	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,101.95970	1,137.856	16.44	0.4576	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,261.01070	1,211.811	16.52	0.5292	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,158.01070	1,194.811	16.52	0.4708	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			601.18420	616.727	16.36	0.1896	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,418.45600	4,355.403	16.39	0.8041	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			628.45600	644.403	16.39	0.1959	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,564.70590	4,500.847	16.34	0.8166	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			574.70590	589.847	16.34	0.1834	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,491.18420	4,427.727	16.36	0.8104	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72100		1.72280			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74950		1.75110			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.77630		1.77740			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.96140		1.96350			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			300.66430	288.702	17.14	0.3599	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			772.66430	778.702	17.14	0.6401	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			272.41180	261.055	17.30	0.3325	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			844.41180	851.054	17.30	0.6675	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			331.56120	318.988	16.97	0.3888	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			703.56120	708.988	16.97	0.6112	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			812.92170	800.282	16.64	0.5416	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			701.92170	705.282	16.64	0.4584	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			768.15740	755.725	16.73	0.5206	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			757.15740	760.725	16.73	0.4794	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			859.84310	847.002	16.54	0.5628	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			648.84310	652.002	16.54	0.4372	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,050.99970	1,040.819	16.57	0.5540	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			876.99970	877.819	16.57	0.4460	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,007.68730	997.763	16.68	0.5376	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			933.68730	934.763	16.68	0.4624	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,096.03850	1,085.612	16.47	0.5706	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			822.03850	822.612	16.47	0.4294	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,754.50200	2,737.171	16.75	0.7203	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			819.50200	823.171	16.75	0.2797	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,870.66890	2,852.963	16.57	0.7392	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			735.66890	738.963	16.57	0.2608	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,811.97570	2,794.452	16.66	0.7298	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			776.97570	780.452	16.66	0.2702	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			0.12860		0.12850			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12770		0.12800			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12770		0.12760			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
Total KES / R Future												0.00	0	1,145
Total KES / R												0.00	0	1,145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	18/12/2017	Foreign Exchange Future			1.70550		1.71020			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.73400		1.73870			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.76220		1.76670			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88100		1.88520			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			9.62100		9.64750			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.74450		9.77100			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.86620		9.89170			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.80370		10.83440			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			190.07500	175.360	16.09	0.3983	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			352.57500	364.361	16.09	0.6017	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			186.60370	172.038	16.11	0.3926	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			359.10370	371.038	16.11	0.6074	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			193.60140	178.738	16.06	0.4040	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			346.10140	357.738	16.06	0.5960	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			577.90620	555.658	15.73	0.6374	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			256.90620	261.158	15.73	0.3626	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			572.04550	549.894	15.73	0.6335	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			261.04550	265.394	15.73	0.3665	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			583.80990	561.467	15.72	0.6413	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			252.80990	256.967	15.72	0.3587	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			529.65520	512.058	15.50	0.5336	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			477.95520	485.858	15.50	0.4664	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			525.06100	507.524	15.51	0.5305	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			483.36100	491.324	15.51	0.4695	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			534.27830	516.628	15.49	0.5368	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			472.57830	480.428	15.49	0.4632	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,338.72580	1,320.911	15.11	0.7039	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			424.32580	437.211	15.11	0.2961	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,332.73390	1,314.986	15.11	0.7021	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			428.33390	441.286	15.11	0.2979	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,344.73470	1,326.857	15.10	0.7058	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			420.33470	433.157	15.10	0.2942	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.33050		1.31060			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33050		1.32430			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.33050		1.33900			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.43100		1.42980			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 PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			106.00000	305.000		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			6.00000	205.000		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	105.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			94.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			243.00000	305.000		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			143.00000	205.000		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			43.00000	105.000		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			190.00000	105.000		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			90.00000	5.000		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			290.00000	205.000		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			1,098.00000	1,110.000		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			998.00000	1,010.000		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			1,198.00000	1,210.000		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			1.33010		1.33310			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.33400		1.33700			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33770		1.34070			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			1.18360		1.18770			0.0000	0.00	0	45
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19030		1.19440			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19700		1.20110			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	45
Total QUANTO € / \$												0.00	0	45
RAIN	On	18/12/2017	Foreign Exchange Future			23,841.97000		23,910.58000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,226.40000		24,295.27000			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 RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			9.93010		9.94930			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.08510		10.10340			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.23720		10.25420			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.32040		11.34010			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			320.85640	306.097	14.75	0.5906	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			181.55640	185.997	14.75	0.4094	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			315.28450	300.668	14.77	0.5841	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			185.98450	190.568	14.77	0.4159	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			326.49400	311.592	14.74	0.5971	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			177.19400	181.492	14.74	0.4029	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			471.06250	457.505	15.09	0.5700	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			327.66250	332.405	15.09	0.4300	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			465.99690	452.484	15.10	0.5659	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			332.59690	337.384	15.10	0.4341	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			476.17230	462.568	15.08	0.5740	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			322.77230	327.468	15.08	0.4260	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			576.21330	563.576	14.81	0.5682	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			422.01330	426.376	14.81	0.4318	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			571.35640	558.774	14.82	0.5650	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			427.15640	431.574	14.82	0.4350	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			581.10690	568.412	14.80	0.5715	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			416.90690	421.212	14.80	0.4285	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,651.90530	1,638.793	14.89	0.7710	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			311.80530	318.393	14.89	0.2290	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,644.77220	1,631.704	14.89	0.7694	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			314.67220	321.303	14.89	0.2306	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,659.05610	1,645.896	14.89	0.7726	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			308.95610	315.496	14.89	0.2274	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			3.61920		3.62680			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.57800		3.58690			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.53760		3.54220			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.55110		3.56380			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			39.92590	36.741	13.72	0.2919	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	18/12/2017	Foreign Exchange Option	3.74	Put			153.12590	157.540	13.72	0.7081	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			37.35820	34.238	13.74	0.2765	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			160.55820	165.038	13.74	0.7235	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			42.64130	39.391	13.69	0.3079	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			145.84130	150.191	13.69	0.6921	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			164.73750	157.704	13.77	0.5900	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			97.83750	99.704	13.77	0.4100	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			158.88370	151.835	13.73	0.5777	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			101.98370	103.835	13.73	0.4223	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			170.71040	163.693	13.81	0.6021	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			93.81040	95.693	13.81	0.3979	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			120.71430	118.061	14.67	0.4118	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			238.51430	240.461	14.67	0.5882	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			117.25250	114.668	14.69	0.4031	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			245.05250	247.068	14.69	0.5969	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			124.25860	121.538	14.65	0.4205	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			232.05860	233.938	14.65	0.5795	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			306.36900	299.323	15.63	0.5574	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			262.56900	268.223	15.63	0.4426	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			301.59530	294.636	15.63	0.5518	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			267.79530	273.536	15.63	0.4482	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			296.87600	290.004	15.63	0.5463	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			273.07600	278.904	15.63	0.4537	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.36190		1.36520			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.34470		1.34770			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.32920		1.33290			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
Total Futures												905 743 238.10	66,419	1,756,882
Total Options												1 006 404.19	7,886	3,493,130
Grand Total:												906,749,642.29	74,305	5,250,012