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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/03/2018 Foreign Exchange Future			11.79680		11.79800			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.78010		11.79680			0.0000	20,815,436.70	1,767	6,178
\$ / R On 19/03/2018 Foreign Exchange Future			11.78370		11.80150			0.0000	975,996,736.20	82,826	551,639
\$ / R On 22/03/2018 Foreign Exchange Future			11.78680		11.80610			0.0000	0.00	0	30,000
\$ / R On 28/03/2018 Foreign Exchange Future			11.79480		11.81640			0.0000	0.00	0	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.79670		11.81820			0.0000	0.00	0	1,709
\$ / R On 06/04/2018 Foreign Exchange Future			11.81190		11.83220			0.0000	0.00	0	20,000
\$ / R On 16/04/2018 Foreign Exchange Future			11.83090		11.84970			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.84370		11.85640			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.84530		11.85730			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.85320		11.86150			0.0000	71,119.20	6	506
\$ / R On 02/05/2018 Foreign Exchange Future			11.85640		11.86320			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.86440		11.86740			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.86750		11.86910			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.87070		11.87080			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.87550		11.87330			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.87710		11.87420			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.88170		11.88080			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.90150		11.90960			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.92900		11.94740			0.0000	796,785,626.00	66,794	613,165
\$ / R On 29/06/2018 Foreign Exchange Future			11.94570		11.96410			0.0000	0.00	0	445

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/07/2018	Foreign Exchange Future			11.95030		11.96870			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			11.95640		11.97470			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.97770		11.99600			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.98380		12.00210			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.98530		12.00360			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			11.99450		12.01280			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.00520		12.02340			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.01430		12.03260			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.04170		12.05990			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.06760		12.08580			0.0000	15,591,339.20	1,292	44,491
\$ / R	On	28/09/2018	Foreign Exchange Future			12.08420		12.10240			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.12490		12.14300			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.13090		12.14900			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.13390		12.15210			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.14140		12.15960			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.15350		12.17160			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.15800		12.17610			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.17910		12.19720			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.19560		12.21380			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.20020		12.21830			0.0000	0.00	0	18,553
\$ / R	On	31/12/2018	Foreign Exchange Future			12.22550		12.24370			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.29080		12.30920			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.33990		12.35860			0.0000	0.00	0	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.47730		12.49550			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.76150		12.77870			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.06470		13.08140			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.14640		13.16310			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.23170		13.24840			0.0000	0.00	0	0
Total \$ / R Future												1,809,260,257.30	152,685	1,430,649
\$ / R	On	14/03/2018	Foreign Exchange Option	11.79	Put			0.00000	0.000	13.00	0.0000	0.00	0	0
\$ / R	On	14/03/2018	Foreign Exchange Option	11.79	Call			0.00000	6.800	13.00	1.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,533.20030	2,549.900	44.82	1.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.00030	0.000	44.82	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00050	0.000	70.99	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,698.50050	5,716.300	70.99	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00050	0.000	70.99	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,708.50050	5,726.300	70.99	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00050	0.000	70.99	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			2.91860	2.705	13.69	0.0359	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			156.10660	137.490	11.97	0.7577	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			24.60660	23.790	11.97	0.2423	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			0.45120	0.267	19.70	0.0033	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			68.91020	52.508	10.95	0.4596	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			67.41020	68.808	10.95	0.5404	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call			148.28790	129.703	11.89	0.7396	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	11.68	Put			26.78790	26.003	11.89	0.2604	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			354.41860	336.405	13.69	0.9641	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			98.35800	102.450	11.58	0.6580	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			214.65630	196.107	12.52	0.8599	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			13.15630	12.407	12.52	0.1401	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			118.67640	100.401	11.58	0.6579	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			37.17640	36.701	11.58	0.3421	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			748.95120	766.567	19.70	0.9967	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			4.93010	4.564	13.30	0.0578	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			4.72430	2.775	15.98	0.0324	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			403.22430	419.075	15.98	0.9676	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			19.32180	12.448	13.34	0.1349	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			207.82180	218.748	13.34	0.8651	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			49.85800	36.150	11.58	0.3420	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			0.02520	0.018	22.93	0.0002	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.01620	0.009	70.99	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,588.51620	4,606.309	70.99	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			669.32170	686.781	19.06	0.9942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			0.82170	0.481	19.06	0.0058	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			306.43010	288.264	13.30	0.9422	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			898.64880	916.393	20.91	0.9988	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,548.51390	1,566.311	28.83	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			0.01390	0.011	28.83	0.0001	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			20.69200	13.425	13.22	0.1445	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			199.19200	209.725	13.22	0.8555	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,148.52520	1,166.318	22.93	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.03850	0.030	48.06	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,858.51300	1,876.311	33.71	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.01300	0.011	33.71	0.0001	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			948.60340	966.366	21.32	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			0.10340	0.066	21.32	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			0.14880	0.093	20.91	0.0012	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,718.51320	1,736.311	31.51	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			7.47790	4.478	15.10	0.0515	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			335.97790	350.778	15.10	0.9485	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			3.43430	2.002	16.61	0.0235	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			451.93430	468.302	16.61	0.9765	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,618.53850	2,636.330	48.06	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.01300	0.011	35.75	0.0001	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			0.01410	0.011	28.36	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,518.51410	1,536.311	28.36	0.9999	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			0.01510	0.012	26.48	0.0001	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,398.51510	1,416.312	26.48	0.9999	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.01320	0.011	31.51	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.01330	0.011	39.36	0.0001	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			0.01300	0.011	34.65	0.0001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,918.51300	1,936.311	34.65	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			0.01500	0.012	26.63	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,408.51500	1,426.312	26.63	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,988.51300	2,006.311	35.75	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.06660	0.050	52.50	0.0003	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,898.51300	1,916.311	34.33	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.01300	0.011	34.33	0.0001	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,738.55610	2,756.342	51.02	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.05610	0.042	51.02	0.0002	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,218.51330	2,236.311	39.36	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			2,038.51300	2,056.311	36.53	0.9999	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.01320	0.011	38.26	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,148.51320	2,166.311	38.26	0.9999	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,318.51360	2,336.312	40.93	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.01360	0.012	40.93	0.0001	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,798.56660	2,816.350	52.50	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			1,018.56260	1,036.341	21.88	0.9995	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.01310	0.011	37.95	0.0001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,128.51310	2,146.311	37.95	0.9999	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,448.52080	2,466.317	43.87	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.02080	0.017	43.87	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			0.01300	0.011	36.53	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.01340	0.011	40.15	0.0001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,768.56120	2,786.346	51.76	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.06120	0.046	51.76	0.0003	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.01310	0.011	37.32	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			2,088.51310	2,106.311	37.32	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			0.06260	0.041	21.88	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,988.60890	3,006.378	57.19	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.08270	0.060	54.48	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,878.58270	2,896.360	54.48	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.01320	0.011	38.73	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,178.51320	2,196.311	38.73	0.9999	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,268.51340	2,286.311	40.15	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,358.51420	2,376.312	41.65	0.9999	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,888.62700	3,906.382	70.99	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.12700	0.082	70.99	0.0003	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.01840	0.015	43.13	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,418.51840	2,436.315	43.13	0.9999	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.10890	0.078	57.19	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,688.54820	2,706.337	49.79	0.9998	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,718.55280	2,736.340	50.53	0.9998	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.05280	0.040	50.53	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,768.67800	3,786.417	70.99	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.17800	0.117	70.99	0.0005	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.01420	0.012	41.65	0.0001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			0.01300	0.011	34.96	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,948.59880	2,966.371	56.20	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.09880	0.071	56.20	0.0004	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,638.54110	2,656.332	48.55	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.04110	0.032	48.55	0.0002	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.04820	0.037	49.79	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.14000	0.099	59.90	0.0005	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.01340	0.011	39.83	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,248.51340	2,266.311	39.83	0.9999	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.01690	0.014	42.63	0.0001	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,398.51690	2,416.314	42.63	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,938.51300	1,956.311	34.96	0.9999	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.15590	0.109	61.14	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			0.02700	0.019	22.85	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,138.52700	1,156.319	22.85	0.9998	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.04970	0.038	50.04	0.0002	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,698.54970	2,716.338	50.04	0.9998	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			3,098.64000	3,116.399	59.90	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,418.51490	1,436.312	26.79	0.9999	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			0.38870	0.231	19.86	0.0028	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			768.88870	786.531	19.86	0.9972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1.75620	1.022	17.99	0.0120	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			560.25620	577.322	17.99	0.9880	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,148.65590	3,166.409	61.14	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.17300	0.121	62.37	0.0005	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,648.54250	2,666.333	48.80	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.04250	0.033	48.80	0.0002	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,958.51300	1,976.311	35.28	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.01300	0.011	35.28	0.0001	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			0.01490	0.012	26.79	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.28150	0.192	68.79	0.0008	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,198.51330	2,216.311	39.05	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.01330	0.011	39.05	0.0001	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.01310	0.011	32.76	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,798.51310	1,816.311	32.76	0.9999	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,198.67300	3,216.421	62.37	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.03240	0.019	70.99	0.0001	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1.39030	0.813	18.49	0.0095	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			599.89030	617.113	18.49	0.9905	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			3,058.62810	3,076.391	58.92	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.12810	0.091	58.92	0.0004	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,458.78150	3,476.492	68.79	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,108.51310	2,126.311	37.63	0.9999	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.01550	0.013	42.14	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,378.51550	2,396.313	42.14	0.9999	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,698.51330	1,716.311	31.19	0.9999	0.00	0	17,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			0.01330	0.011	31.19	0.0001	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,358.53240	4,376.319	70.99	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.05200	0.032	70.99	0.0001	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,698.71630	3,716.443	70.99	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.21630	0.143	70.99	0.0006	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			0.01370	0.011	29.62	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,598.51370	1,616.311	29.62	0.9999	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.01310	0.011	37.63	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,268.51670	1,286.313	24.44	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			0.65600	0.385	19.30	0.0046	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			699.15600	716.685	19.30	0.9954	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			18.04250	11.545	13.47	0.1259	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			216.54250	227.845	13.47	0.8741	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,198.55200	4,216.332	70.99	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.14310	0.101	60.15	0.0005	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,308.71470	3,326.448	65.09	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.21470	0.148	65.09	0.0006	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			0.01460	0.011	27.26	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,448.51460	1,466.311	27.26	0.9999	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			0.01670	0.013	24.44	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			0.01430	0.011	28.05	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			0.01790	0.013	23.34	0.0002	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,198.51790	1,216.313	23.34	0.9998	0.00	0	80,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,948.60710	3,966.368	70.99	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.10710	0.068	70.99	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			3,108.64310	3,126.401	60.15	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,688.50050	5,706.300	70.99	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,658.74160	3,676.461	70.99	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.24160	0.161	70.99	0.0006	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			0.01380	0.011	29.31	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,578.51380	1,596.311	29.31	0.9999	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,498.51430	1,516.311	28.05	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			226.02510	235.629	13.16	0.8187	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			32.12510	22.429	13.16	0.1813	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Put			128.89200	132.999	12.17	0.6486	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Call			64.99200	49.799	12.17	0.3514	0.00	0	15,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			80.50360	83.641	12.77	0.3947	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			176.90360	158.441	12.77	0.6053	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			61.32220	63.569	12.99	0.3211	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			217.72220	198.369	12.99	0.6789	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put			140.30160	146.398	12.64	0.5700	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call			106.70160	91.198	12.64	0.4300	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,182.98470	1,204.101	18.77	0.9944	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			1.18470	0.801	18.77	0.0056	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call			157.53240	140.047	12.68	0.5533	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put			99.33240	103.347	12.68	0.4467	0.00	0	546

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put			155.86770	162.699	12.81	0.5892	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call			104.06770	89.399	12.81	0.4108	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call			175.81180	157.877	12.79	0.5916	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put			87.61180	91.177	12.79	0.4084	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put			132.72170	138.320	12.66	0.5386	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call			120.92170	105.020	12.66	0.4614	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,781.87990	2,803.357	30.47	0.9997	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.07990	0.057	30.47	0.0003	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			62.87980	67.066	12.48	0.2858	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			285.07980	268.966	12.48	0.7142	0.00	0	120,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			261.17030	269.553	13.25	0.6766	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			93.37030	81.453	13.25	0.3234	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put			297.61280	307.073	13.45	0.7170	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call			79.81280	68.973	13.45	0.2830	0.00	0	20,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			435.08120	444.689	13.92	0.7681	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			74.78120	65.589	13.92	0.2319	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,434.36140	2,446.919	19.88	0.9973	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.76140	0.619	19.88	0.0027	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,143.66010	3,155.536	24.81	0.9971	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.96010	0.836	24.81	0.0029	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,953.12180	3,965.072	27.66	0.9988	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.42180	0.372	27.66	0.0012	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,941.36660	1,949.185	17.83	0.9905	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			2.86660	2.385	17.83	0.0095	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,799.20040	3,807.430	26.48	0.9980	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.70040	0.630	26.48	0.0020	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,369.70710	3,377.885	25.37	0.9966	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			1.20710	1.085	25.37	0.0034	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			375.44940	375.592	13.51	0.6558	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			136.94940	128.792	13.51	0.3442	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			304.62810	294.583	12.40	0.6234	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			143.12810	141.383	12.40	0.3766	0.00	0	400
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			192.98170	190.905	12.61	0.4497	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			256.18170	247.305	12.61	0.5503	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			700.33860	701.786	14.85	0.8276	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			63.53860	58.186	14.85	0.1724	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			440.94770	431.996	12.11	0.7611	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			77.74770	75.596	12.11	0.2389	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			317.67580	314.066	13.12	0.5792	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			185.07580	178.466	13.12	0.4208	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			4.04040	3.526	17.47	0.0127	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,994.94040	1,996.026	17.47	0.9873	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,761.88160	3,763.402	24.82	0.9973	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.98160	0.902	24.82	0.0027	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			918.51820	916.300	15.41	0.8739	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			47.61820	43.800	15.41	0.1261	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	11/05/2018	Foreign Exchange Option	14.40	Put		2,531.09660	2,530.986	18.99	0.9940	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		1.89660	1.686	18.99	0.0060	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,887.55730	3,885.296	24.09	0.9976	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		0.85730	0.796	24.09	0.0024	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		2,628.76490	2,626.140	19.01	0.9943	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		2.06490	1.640	19.01	0.0057	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		53.30070	49.764	15.36	0.1356	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		930.00070	924.264	15.36	0.8644	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		2,428.11700	2,424.733	17.90	0.9934	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		2.31700	1.833	17.90	0.0066	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put		471.42210	463.945	13.78	0.6715	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call		145.62210	141.045	13.78	0.3285	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call		987.75480	989.820	12.73	0.9518	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put		13.55480	12.720	12.73	0.0482	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call		343.58430	341.374	12.52	0.6244	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put		169.38430	164.274	12.52	0.3756	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		334.84390	329.214	13.23	0.5594	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		215.64390	210.914	13.23	0.4406	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,902.60130	1,909.495	16.84	0.9687	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		12.20130	10.995	16.84	0.0313	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,981.55140	3,989.599	22.37	0.9970	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		1.15140	1.099	22.37	0.0030	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,523.13360	3,531.120	22.28	0.9932	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		2.73360	2.620	22.28	0.0068	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		4,433.04300	4,451.481	20.33	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		0.44300	0.481	20.33	0.0014	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		3,166.83900	3,185.065	19.50	0.9897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		4.23900	4.065	19.50	0.0103	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		33.13220	29.661	16.97	0.0673	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,725.73220	1,740.660	16.97	0.9327	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		76.15550	70.660	15.98	0.1457	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		1,178.75550	1,191.660	15.98	0.8543	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		157.79390	148.817	14.63	0.2791	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		710.39390	719.817	14.63	0.7209	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		974.37380	957.366	11.74	0.9158	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		26.97380	28.366	11.74	0.0842	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		81.28520	75.528	15.86	0.1547	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		1,133.88520	1,146.528	15.86	0.8453	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		303.97030	291.114	13.29	0.4789	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		356.57030	362.114	13.29	0.5211	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		85.65680	79.680	15.76	0.1623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		1,098.25680	1,110.680	15.76	0.8377	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		3,196.66950	3,214.926	19.56	0.9900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		4.06950	3.926	19.56	0.0100	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		113.09300	105.855	15.25	0.2084	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		915.69300	926.855	15.25	0.7916	0.00	0	66

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,555.11620	3,573.628	20.24	0.9933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2.51620	2.628	20.24	0.0067	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			30.42220	27.113	17.06	0.0620	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,783.02220	1,798.113	17.06	0.9380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			53.92430	49.429	16.45	0.1061	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,406.52430	1,420.429	16.45	0.8939	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,869.01570	2,886.811	18.93	0.9854	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			6.41570	5.811	18.93	0.0146	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			576.56820	559.904	12.42	0.7281	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			129.16820	130.904	12.42	0.2719	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			179.90760	170.202	14.37	0.3125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			632.50760	641.202	14.37	0.6875	3,323,347.89	5,183	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,572.92980	4,591.360	20.33	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.32980	0.360	20.33	0.0011	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,769.98300	2,787.573	18.74	0.9835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			7.38300	6.573	18.74	0.0165	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			60.50290	55.739	16.33	0.1179	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,333.10290	1,346.739	16.33	0.8821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,585.01940	3,603.545	20.29	0.9935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.41940	2.545	20.29	0.0065	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			65.01660	60.082	16.25	0.1259	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,287.61660	1,301.082	16.25	0.8741	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,213.29900	4,231.753	20.33	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.69900	0.753	20.33	0.0021	3,903.84	5,183	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			41.64130	37.711	16.73	0.0835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,574.24130	1,588.711	16.73	0.9165	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,542.95140	4,561.383	20.33	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.35140	0.383	20.33	0.0011	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			19.94700	17.358	17.52	0.0412	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,072.54700	2,088.358	17.52	0.9588	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,485.35900	3,503.836	20.10	0.9927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			2.75900	2.836	20.10	0.0073	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			42.85290	38.861	16.69	0.0857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,555.45290	1,569.861	16.69	0.9143	16,273,183.27	10,366	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,463.01590	4,481.452	20.33	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.41590	0.452	20.33	0.0013	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			17.36380	14.983	17.68	0.0360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,169.96380	2,185.983	17.68	0.9640	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,432.65010	5,451.056	20.33	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.05010	0.056	20.33	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,052.71690	5,071.130	20.33	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.11690	0.130	20.33	0.0004	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,332.66270	5,351.070	20.33	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.06270	0.070	20.33	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			25.31160	22.332	17.26	0.0520	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,907.91160	1,923.332	17.26	0.9480	0.00	0	300

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	13.75	Call			28.34020	25.161	17.14	0.0579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,830.94020	1,846.161	17.14	0.9421	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,262.67340	5,281.082	20.33	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.07340	0.082	20.33	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			24.95770	22.002	17.28	0.0513	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,917.55770	1,933.002	17.28	0.9487	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			216.28000	205.503	13.99	0.3648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			528.88000	536.503	13.99	0.6352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			22.93960	20.126	17.37	0.0473	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,975.53960	1,991.126	17.37	0.9527	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			219.14380	208.287	13.96	0.3688	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			521.74380	529.287	13.96	0.6312	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			26.03600	23.007	17.23	0.0534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,888.63600	1,904.007	17.23	0.9466	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,972.73930	4,991.154	20.33	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.13930	0.154	20.33	0.0005	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			14.13370	12.037	17.91	0.0294	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,316.73370	2,333.037	17.91	0.9706	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			40.46570	36.594	16.76	0.0812	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,593.06570	1,607.594	16.76	0.9188	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			26.40590	23.352	17.22	0.0541	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,879.00590	1,894.352	17.22	0.9459	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,702.85000	4,721.274	20.33	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.25000	0.274	20.33	0.0008	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			259.93050	248.038	13.62	0.4237	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			432.53050	439.038	13.62	0.5763	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,844.07450	3,862.570	20.33	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.47450	1.570	20.33	0.0042	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,592.13090	2,609.248	18.40	0.9795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			9.53090	8.248	18.40	0.0205	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			3.50700	3.463	19.76	0.0088	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,306.10700	3,324.463	19.76	0.9912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			205.19220	194.727	14.10	0.3492	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			557.79220	565.727	14.10	0.6508	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,355.87950	3,374.274	19.86	0.9916	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			3.27950	3.274	19.86	0.0084	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			445.80710	452.477	13.67	0.5851	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			253.20710	241.477	13.67	0.4149	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			62.27030	57.438	16.30	0.1211	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,314.87030	1,328.438	16.30	0.8789	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,276.25160	3,294.583	19.71	0.9909	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			3.65160	3.583	19.71	0.0091	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			514.64510	522.109	13.94	0.6272	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			222.04510	211.109	13.94	0.3728	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,602.60000	8,621.000	20.33	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	20.33	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,057.52850	3,075.624	19.29	0.9883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			4.92850	4.624	19.29	0.0117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			347.14950	333.454	13.08	0.5278	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			299.74950	304.454	13.08	0.4722	0.00	0	7,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			249.90860	238.257	13.70	0.4105	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			452.50860	459.257	13.70	0.5895	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			802.36780	785.272	11.98	0.8547	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			54.96780	56.272	11.98	0.1453	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			412.49350	397.711	12.86	0.5934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			235.09350	238.711	12.86	0.4066	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			423.32580	408.385	12.83	0.6036	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			225.92580	229.385	12.83	0.3964	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,452.78370	1,466.850	16.53	0.9007	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			50.18370	45.850	16.53	0.0993	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			511.30750	495.268	12.58	0.6793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			163.90750	166.268	12.58	0.3207	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			86.68260	87.661	12.17	0.2037	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			684.08260	666.661	12.17	0.7963	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			113.74880	115.207	12.33	0.2484	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			611.14880	594.207	12.33	0.7516	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.02470	0.028	20.33	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,742.62470	5,761.028	20.33	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			203.92680	207.003	12.75	0.3710	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			451.32680	436.003	12.75	0.6290	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			439.14770	445.736	13.64	0.5808	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			256.54770	244.736	13.64	0.4192	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.02410	0.028	20.33	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,752.62410	5,771.028	20.33	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02350	0.027	20.33	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,762.62350	5,781.027	20.33	0.9999	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,871.68740	1,886.684	17.33	0.9320	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			35.78740	32.384	17.33	0.0680	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,136.87620	4,155.341	19.54	0.9972	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.97620	1.041	19.54	0.0028	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,658.37120	3,676.899	19.54	0.9935	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.47120	2.599	19.54	0.0065	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,041.63740	2,056.998	17.58	0.9426	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			30.33740	27.298	17.58	0.0574	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			323.72950	311.313	13.64	0.4658	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			419.02950	424.913	13.64	0.5342	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,800.44230	1,814.922	17.19	0.9180	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			45.14230	41.322	17.19	0.0820	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,678.10590	1,692.196	16.97	0.9050	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			52.80590	48.596	16.97	0.0950	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,857.79360	1,871.930	17.25	0.9090	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			53.79360	49.630	17.25	0.0910	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	24/07/2018	Foreign Exchange Option	15.94	Put		3,940.19170	3,958.708	18.49	0.9940	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		2.29170	2.508	18.49	0.0060	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		2,225.70380	2,240.700	17.85	0.9358	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		37.80380	34.500	17.85	0.0642	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,721.28110	3,739.870	18.49	0.9915	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		3.38110	3.670	18.49	0.0085	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		28.25920	25.702	18.20	0.0490	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		2,476.15920	2,491.902	18.20	0.9510	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		2,321.25850	2,336.430	18.02	0.9409	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		34.85850	31.730	18.02	0.0591	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,850.81020	1,864.596	17.18	0.8979	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		63.61020	59.096	17.18	0.1021	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,308.50860	4,326.970	18.23	0.9963	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		1.30860	1.470	18.23	0.0037	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,810.37590	3,828.993	18.23	0.9919	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		3.17590	3.493	18.23	0.0081	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		1.88490	2.128	17.97	0.0051	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		606.47610	613.579	14.29	0.5953	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		309.87610	298.779	14.29	0.4047	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		66.10050	61.565	17.24	0.1032	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,902.70050	1,916.365	17.24	0.8968	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		4,158.48490	4,176.928	17.97	0.9949	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,619.32040	2,634.399	17.99	0.9488	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		31.92040	28.699	17.99	0.0512	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,833.87790	1,846.613	17.00	0.8679	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		93.77790	88.313	17.00	0.1321	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,515.46400	4,531.638	18.54	0.9930	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		5.36400	3.338	18.54	0.0070	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		4,000.66550	4,015.314	18.54	0.9863	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		10.56550	7.014	18.54	0.0137	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,162.12530	1,144.024	12.30	0.8635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		76.32530	76.424	12.30	0.1365	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		336.15640	325.396	14.63	0.3883	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		750.35640	757.796	14.63	0.6117	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		4,068.69720	4,084.399	19.23	0.9795	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		14.49720	11.999	19.23	0.0205	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		249.54420	240.260	15.31	0.3021	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		1,013.74420	1,022.659	15.31	0.6979	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		3,970.48230	3,985.945	19.23	0.9771	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		16.28230	13.545	19.23	0.0229	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		227.49610	218.759	15.53	0.2789	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		1,101.69610	1,111.159	15.53	0.7211	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		3,090.61970	3,105.348	18.64	0.9488	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		36.41970	32.948	18.64	0.0512	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		117.97160	111.779	16.80	0.1555	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		1,762.17160	1,774.179	16.80	0.8445	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			305.98350	295.570	14.84	0.3591	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			830.18350	837.970	14.84	0.6409	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,901.85190	3,917.136	19.23	0.9754	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			17.65190	14.736	19.23	0.0246	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,009.74490	4,025.305	19.23	0.9781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			15.54490	12.905	19.23	0.0219	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			295.72990	285.442	14.92	0.3490	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			859.92990	867.841	14.92	0.6510	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,690.64990	1,702.373	16.68	0.8345	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			126.44990	119.973	16.68	0.1655	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,216.35980	4,232.387	19.23	0.9826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			12.15980	9.987	19.23	0.0174	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,939.23320	4,956.375	19.23	0.9924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			5.03320	3.975	19.23	0.0076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			163.05610	155.446	16.26	0.2073	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,437.25610	1,447.846	16.26	0.7927	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,386.13220	1,396.473	16.17	0.7829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			171.93220	164.073	16.17	0.2171	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			641.85220	628.304	13.29	0.6285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			306.05220	310.704	13.29	0.3715	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			179.04660	171.635	16.10	0.2256	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,343.24660	1,354.035	16.10	0.7744	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			789.73800	775.565	12.90	0.7149	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			203.93800	207.965	12.90	0.2851	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			589.35810	576.046	13.45	0.5937	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			353.55810	358.446	13.45	0.4063	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			517.48150	504.528	13.68	0.5423	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			431.68150	436.928	13.68	0.4577	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			46.11660	42.324	18.31	0.0645	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,810.31660	2,824.724	18.31	0.9355	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			669.51050	655.841	13.22	0.6459	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			283.71050	288.241	13.22	0.3541	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			727.69750	713.778	13.06	0.6806	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			241.89750	246.178	13.06	0.3194	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			45.73760	41.956	18.32	0.0640	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,819.93760	2,834.356	18.32	0.9360	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			45.36200	41.592	18.33	0.0635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,829.56200	2,843.992	18.33	0.9365	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,821.51760	1,833.767	16.92	0.8422	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			123.91760	117.967	16.92	0.1578	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,706.94640	4,723.509	19.53	0.9867	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			9.34640	7.709	19.53	0.0133	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,164.84090	4,180.373	19.53	0.9765	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			17.24090	14.573	19.53	0.0235	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,440.11550	2,454.253	17.82	0.8856	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			93.11550	89.153	17.82	0.1144	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,978.08240	2,992.587	18.66	0.9177	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			67.08240	63.487	18.66	0.0823	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,810.19970	1,822.242	16.87	0.8137	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			162.29970	156.142	16.87	0.1863	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,882.16410	4,899.206	19.87	0.9804	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			14.26410	13.106	19.87	0.0196	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,342.31580	4,358.740	19.87	0.9681	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			24.41580	22.640	19.87	0.0319	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			160.72250	154.750	16.93	0.1829	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,861.12250	1,873.350	16.93	0.8171	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,669.32490	4,686.191	19.88	0.9747	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			18.92490	17.591	19.88	0.0253	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			411.39850	416.510	13.71	0.4062	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			670.99850	657.910	13.71	0.5938	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,775.68440	2,790.068	18.32	0.8975	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			87.28440	83.568	18.32	0.1025	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			310.46760	315.405	13.40	0.3348	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			816.56760	803.405	13.40	0.6652	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,427.62720	1,409.172	12.71	0.8767	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			81.52720	81.172	12.71	0.1233	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,317.20730	1,327.619	16.02	0.7155	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			273.30730	265.619	16.02	0.2845	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,801.28350	1,812.612	16.80	0.7906	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			198.48350	191.712	16.80	0.2094	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,129.94670	5,147.073	19.89	0.9776	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			17.14670	16.173	19.89	0.0224	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,532.36640	4,548.957	19.89	0.9635	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			29.56640	28.057	19.89	0.0365	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,670.06860	1,680.882	16.57	0.7630	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			233.86860	226.482	16.57	0.2370	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,548.87930	3,564.297	19.58	0.9201	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			72.67930	69.896	19.58	0.0799	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			891.69750	877.209	13.40	0.6781	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			313.39750	317.009	13.40	0.3219	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			99.80790	96.130	18.56	0.1085	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,961.50790	2,975.930	18.56	0.8915	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,143.46010	1,152.072	15.57	0.6563	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			361.76010	352.272	15.57	0.3437	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,796.17570	3,811.863	19.87	0.9289	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			64.47570	62.063	19.87	0.0711	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,300.35680	1,309.635	15.91	0.6919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			318.65680	309.835	15.91	0.3081	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			784.20090	791.023	14.74	0.5501	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			502.50090	491.223	14.74	0.4499	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			100.30740	96.613	18.55	0.1090	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,952.00740	2,966.413	18.55	0.8910	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	14/12/2018	Foreign Exchange Option	13.80	Put			1,797.01760	1,808.301	16.76	0.7805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			215.31760	208.501	16.76	0.2195	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			371.16380	361.538	15.50	0.3513	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,112.86380	1,121.338	15.50	0.6487	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,043.60390	5,060.678	19.87	0.9725	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			21.90390	20.878	19.87	0.0275	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,781.63130	2,795.697	18.24	0.8808	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			109.93130	105.897	18.24	0.1192	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			99.31180	95.651	18.58	0.1080	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,971.01180	2,985.451	18.58	0.8920	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,792.85130	1,804.113	16.74	0.7686	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			236.55130	229.613	16.74	0.2314	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,356.62490	5,374.038	19.86	0.9748	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			20.32490	19.538	19.86	0.0252	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,721.01310	4,737.991	19.86	0.9594	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			34.71310	33.491	19.86	0.0406	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,936.31920	2,951.062	18.31	0.8608	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			145.51920	141.862	18.31	0.1392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			158.79170	155.295	18.50	0.1431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,110.19170	3,125.395	18.50	0.8569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			291.27910	284.685	16.87	0.2481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,982.67910	1,994.785	16.87	0.7519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			983.72920	969.655	13.75	0.6527	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			425.12920	429.755	13.75	0.3473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			158.14720	154.668	18.51	0.1425	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,119.54720	3,134.768	18.51	0.8575	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			157.50350	154.045	18.53	0.1420	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,128.90350	3,144.145	18.53	0.8580	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			354.24850	347.833	17.23	0.2623	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,228.74850	2,240.533	17.23	0.7377	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			352.70590	346.312	17.24	0.2613	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,237.20590	2,249.012	17.24	0.7387	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			355.80380	349.363	17.21	0.2633	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,220.30380	2,232.063	17.21	0.7367	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,297.65940	7,313.069	19.87	0.9427	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			76.35940	74.569	19.87	0.0573	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			377.40100	374.406	18.71	0.2292	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,408.70100	3,422.906	18.71	0.7708	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			376.51920	373.542	18.72	0.2286	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,417.81920	3,432.042	18.72	0.7714	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			378.28160	375.274	18.69	0.2297	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,399.58160	3,413.774	18.69	0.7703	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			669.90290	663.025	17.62	0.3333	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,748.50290	2,758.325	17.62	0.6667	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			668.09820	661.241	17.63	0.3326	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,756.69820	2,766.541	17.63	0.6674	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	Call			666.30720	659.464	17.64	0.3318	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,764.90720	2,774.764	17.64	0.6682	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,899.65180	2,909.277	17.78	0.6676	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			692.75180	685.677	17.78	0.3324	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			759.09570	751.791	17.72	0.3487	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,860.69570	2,870.091	17.72	0.6513	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			757.21300	749.929	17.73	0.3479	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,868.81300	2,878.229	17.73	0.6521	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			760.97700	753.659	17.72	0.3494	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,852.57700	2,861.959	17.72	0.6506	0.00	0	0
Total \$ / R Option												19,600,435.00	20,732	3,897,688
Total \$ / R												1,828,860,692.30	173,417	5,328,337
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.78370		11.80150			0.0000	3,853,269.90	327	310
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.92900		11.94740			0.0000	3,435,552.00	288	428
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.06760		12.08580			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.20020		12.21830			0.0000	0.00	0	34
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.47730		12.49550			0.0000	2,220,959.40	178	0
Total \$ / R MAXI Future												9,509,781.30	793	817
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			1.29690	1.075	34.65	0.0001	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			191,851.29690	193,631.075	34.65	0.9999	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			1.29670	1.076	34.81	0.0001	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			192,851.29670	194,631.076	34.81	0.9999	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			1.29720	1.074	34.49	0.0001	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			190,851.29720	192,631.074	34.49	0.9999	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			2,199.50550	1,925.037	17.42	0.0454	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			200,459.50550	202,025.037	17.42	0.9546	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			2,168.95850	1,896.721	17.43	0.0447	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			201,428.95850	202,996.721	17.43	0.9553	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			2,230.50520	1,953.732	17.40	0.0460	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			199,490.50520	201,053.732	17.40	0.9540	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			9,280.79060	8,753.127	17.20	0.1250	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			201,700.79060	202,993.126	17.20	0.8750	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			9,202.59000	8,677.854	17.22	0.1240	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			202,622.59000	203,917.854	17.22	0.8760	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			9,359.90690	8,829.114	17.19	0.1260	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			200,779.90690	202,069.114	17.19	0.8740	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			9,406.64760	9,059.547	18.77	0.1024	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			307,576.64760	309,039.547	18.77	0.8976	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			9,360.76710	9,015.438	18.78	0.1019	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			308,530.76710	309,995.438	18.78	0.8981	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			9,452.64790	9,103.959	18.75	0.1029	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			306,622.64790	308,083.959	18.75	0.8971	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			35,424.84870	34,783.336	17.23	0.2623	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	14/06/2019	Foreign Exchange Option		14.37	Put			222,874.84870	224,053.336	17.23	0.7377	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			35,270.59140	34,631.159	17.24	0.2613	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			223,720.59140	224,901.159	17.24	0.7387	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			35,580.37750	34,936.319	17.21	0.2633	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			222,030.37750	223,206.319	17.21	0.7367	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												9,509,781.30	793	817
£ / R	On 15/03/2018	Foreign Exchange Future				16.44630		16.47340			0.0000	0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future				16.45230		16.48140			0.0000	169,590,308.40	10,308	35,509
£ / R	On 30/04/2018	Foreign Exchange Future				16.58750		16.60230			0.0000	0.00	0	9
£ / R	On 18/06/2018	Foreign Exchange Future				16.72500		16.75430			0.0000	94,747,125.00	5,665	174,253
£ / R	On 17/09/2018	Foreign Exchange Future				16.98760		17.01570			0.0000	0.00	0	13,662
£ / R	On 14/12/2018	Foreign Exchange Future				17.24130		17.26930			0.0000	0.00	0	923
£ / R	On 18/03/2019	Foreign Exchange Future				17.51680		17.54550			0.0000	0.00	0	951
£ / R	On 14/06/2019	Foreign Exchange Future				17.78170		17.80880			0.0000	0.00	0	3,115
Total £ / R Future												264,337,433.40	15,973	228,460
£ / R	On 15/03/2018	Foreign Exchange Option		19.05	Put			2,576.62430	2,603.708	72.33	0.9999	0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option		19.05	Call			0.02430	0.008	72.33	0.0001	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			20.50120	11.069	24.32	0.0561	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			759.10120	778.769	24.32	0.9439	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			19.73300	10.561	24.32	0.0539	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			768.33300	788.261	24.32	0.9461	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			21.29540	11.599	24.31	0.0584	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			749.89540	769.299	24.31	0.9416	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Call			45.28370	29.072	24.21	0.1268	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Put			563.88370	576.772	24.21	0.8732	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Put			3,658.65640	3,687.760	49.28	0.9997	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Call			0.05640	0.060	49.28	0.0003	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		19.00	Put			2,518.79250	2,547.832	38.13	0.9993	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		19.00	Call			0.19250	0.132	38.13	0.0007	0.00	0	1,500
£ / R	On 30/04/2018	Foreign Exchange Option		17.23	Put			885.77540	893.708	21.05	0.6792	0.00	0	0
£ / R	On 30/04/2018	Foreign Exchange Option		17.23	Call			258.07540	251.208	21.05	0.3208	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			314.81740	304.073	21.10	0.2849	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			1,450.51740	1,469.073	21.10	0.7151	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Call			16,554.30000	16,525.000	28.51	1.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Put			0.00000	0.000	28.51	0.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			312.57220	301.881	21.11	0.2833	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Put			1,458.27220	1,476.881	21.11	0.7167	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			310.34180	299.703	21.12	0.2816	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			1,466.04180	1,484.703	21.12	0.7184	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Call			415.11950	402.111	20.71	0.3544	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Put			1,160.81950	1,177.111	20.71	0.6456	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Put			3,695.36350	3,722.185	23.61	0.9429	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	20.40	Call			49.66350	47.186	23.61	0.0571	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			518.78240	507.201	20.22	0.3362	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,753.08240	1,769.601	20.22	0.6638	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			516.25740	504.710	20.23	0.3349	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,760.55740	1,777.110	20.23	0.6651	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			521.31920	509.699	20.21	0.3375	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,745.61920	1,762.099	20.21	0.6625	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			808.96520	795.420	19.29	0.4169	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,649.66520	1,664.120	19.29	0.5831	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			805.79750	792.287	19.30	0.4157	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,656.49750	1,670.987	19.30	0.5843	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			802.64150	789.166	19.31	0.4144	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,663.34150	1,677.866	19.31	0.5856	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,018.07010	1,004.411	18.91	0.4475	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,762.57010	1,777.611	18.91	0.5525	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,014.64180	1,001.014	18.92	0.4464	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,769.14180	1,784.214	18.92	0.5536	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,011.22420	997.628	18.92	0.4453	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,775.72420	1,790.828	18.92	0.5547	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,147.64570	1,134.822	18.76	0.4534	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,968.84570	1,983.122	18.76	0.5466	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,144.23670	1,131.439	18.76	0.4524	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,975.43670	1,989.739	18.76	0.5476	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,151.06420	1,138.206	18.75	0.4544	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,962.26420	1,976.506	18.75	0.5456	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												264,337,433.40	15,973	231,960
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11078		0.11044			0.0000	743,679.57	6,713	1,803
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11287		0.11253			0.0000	731,736.21	6,483	6,483
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11495		0.11459			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11701		0.11664			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12432		0.12391			0.0000	0.00	0	0
Total ¥ / R Future												1,475,415.78	13,196	8,286
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			0.85200	0.563	26.50	0.0052	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			956.75200	922.363	26.50	0.9948	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			0.02100	0.021	37.94	0.0002	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,955.92100	1,921.821	37.94	0.9998	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			104.76420	111.929	12.72	0.6856	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			60.66420	33.728	12.72	0.3144	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			47.69060	44.950	19.70	0.0888	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,794.79060	1,757.950	19.70	0.9112	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			18.54300	18.281	22.68	0.0364	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,765.64300	2,731.281	22.68	0.9636	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			158.65920	157.786	17.72	0.2648	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			905.75920	870.786	17.72	0.7352	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			182.07170	180.200	19.63	0.2104	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,722.67170	1,684.800	19.63	0.7896	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			107.42010	103.307	22.17	0.1225	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,648.02010	2,607.907	22.17	0.8775	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			373.65330	376.998	17.77	0.3920	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			914.25330	881.598	17.77	0.6080	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,002.92350	1,020.297	15.44	0.7014	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			338.72350	318.797	15.44	0.2986	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			588.38290	594.257	17.90	0.4664	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			924.18290	892.757	17.90	0.5336	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			343.67100	342.576	19.60	0.2968	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,679.47100	1,641.076	19.60	0.7032	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			833.21340	839.374	19.42	0.4614	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,442.11340	1,407.074	19.42	0.5386	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			651.07760	649.253	21.84	0.3580	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,259.97760	2,216.953	21.84	0.6420	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,199.82060	1,214.961	18.07	0.6088	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			808.72060	782.661	18.07	0.3912	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,475,415.78	13,196	8,286
€ / R	On	15/03/2018	Foreign Exchange Future			14.56410		14.59230			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.57030		14.60080			0.0000	276,223,747.40	18,958	70,914
€ / R	On	29/03/2018	Foreign Exchange Future			14.60110		14.63120			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.64600		14.67820			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.70880		14.72660			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.85490		14.88530			0.0000	179,075,819.50	12,055	96,587
€ / R	On	17/09/2018	Foreign Exchange Future			15.13760		15.16710			0.0000	756,880.00	50	49,132
€ / R	On	14/12/2018	Foreign Exchange Future			15.41630		15.44600			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.72510		15.75440			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			15.96110		15.98950			0.0000	0.00	0	3,542
Total € / R Future												456,056,446.90	31,063	224,426
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,417.71040	2,445.900	45.61	1.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.01040	0.000	45.61	0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,600.80000	1,570.300	12.32	1.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			0.00000	0.000	12.32	0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			66.56120	49.272	10.48	0.3930	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			85.76120	98.972	10.48	0.6070	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			177.69510	146.898	10.50	0.7520	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			26.89510	26.598	10.50	0.2480	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			0.70730	0.673	14.29	0.0083	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			601.50730	570.973	14.29	0.9917	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		2,399.21670	2,429.721	36.10	0.9999	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		0.01670	0.021	36.10	0.0001	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		0.01730	0.021	28.06	0.0002	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		1,789.21730	1,819.721	28.06	0.9998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		5.56280	3.948	15.48	0.0376	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		454.76280	483.648	15.48	0.9624	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		4.28380	3.085	16.06	0.0294	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		503.48380	532.785	16.06	0.9706	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		1,899.21690	1,929.721	29.51	0.9998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		0.01690	0.021	29.51	0.0002	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		16.09510	11.136	13.27	0.1038	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		275.29510	300.836	13.27	0.8962	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		15.18430	10.504	13.38	0.0982	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		284.38430	310.204	13.38	0.9018	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		17.06350	11.811	13.15	0.1098	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		266.26350	291.511	13.15	0.8902	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		2,578.84900	2,608.937	22.93	0.9998	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		0.04900	0.037	22.93	0.0002	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call		110.56440	95.433	11.86	0.3132	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put		322.36440	339.433	11.86	0.6868	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put		609.62700	619.537	12.90	0.7713	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call		96.22700	88.337	12.90	0.2287	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		804.61920	825.910	13.51	0.7218	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		184.16900	174.897	13.47	0.2838	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		788.86900	809.997	13.47	0.7162	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call		156.45420	147.997	13.75	0.2463	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put		126.31030	132.602	11.42	0.2485	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call		711.61030	687.502	11.42	0.7515	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		182.03150	172.843	13.49	0.2810	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		796.73150	817.943	13.49	0.7190	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		179.91920	170.810	13.51	0.2782	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		66.26640	68.108	11.29	0.1491	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,894.85190	1,864.481	13.42	0.9757	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		9.55190	9.581	13.42	0.0243	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put		440.53080	456.827	12.44	0.5479	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call		325.83080	311.727	12.44	0.4521	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put		901.15420	923.097	13.75	0.7537	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		112.49360	118.235	11.36	0.2288	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		99.60100	93.553	14.39	0.1661	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,214.30100	1,238.653	14.39	0.8339	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put		157.23930	164.684	11.55	0.2895	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call		642.53930	619.584	11.55	0.7105	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		941.56640	913.008	11.29	0.8509	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		60.95860	62.779	11.35	0.1391	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		58.29790	54.165	15.11	0.1021	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,612.99790	1,639.265	15.11	0.8979	0.00	0	6,460

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	13.50	Call			1,406.50980	1,377.560	12.01	0.9433	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			21.20980	22.660	12.01	0.0567	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			747.79360	723.135	11.36	0.7712	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			37.82570	39.510	11.66	0.0930	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			243.77400	232.337	12.96	0.3588	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			608.47400	627.437	12.96	0.6412	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,744.93340	6,775.309	21.85	0.9995	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.23340	0.209	21.85	0.0005	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			976.25860	947.679	11.35	0.8609	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,665.88360	5,696.175	21.85	0.9977	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			1.18360	1.075	21.85	0.0023	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,732.14220	3,762.381	19.62	0.9857	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			7.44220	7.281	19.62	0.0143	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,173.12570	1,144.410	11.66	0.9070	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			296.32630	284.513	14.02	0.3079	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,129.22630	1,146.913	14.02	0.6921	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,465.98750	6,495.663	18.96	0.9948	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,710.29150	1,683.655	11.63	0.9217	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			43.19150	46.055	11.63	0.0783	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,083.18730	1,059.941	11.79	0.7758	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			166.08730	172.341	11.79	0.2242	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			127.73830	120.100	15.40	0.1466	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,760.44310	1,781.246	15.07	0.8133	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			167.54310	158.846	15.07	0.1867	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			331.91280	319.316	13.81	0.3387	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,014.81280	1,031.716	13.81	0.6613	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			126.72800	119.118	15.41	0.1456	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			24.32830	24.682	18.73	0.0325	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.08750	3.263	18.96	0.0052	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,417.22830	4,447.082	18.73	0.9675	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,069.62800	2,091.518	15.41	0.8544	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			125.72600	118.146	15.42	0.1446	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,078.62600	2,100.546	15.42	0.8554	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,060.63830	2,082.500	15.40	0.8534	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			179.78790	172.087	16.11	0.1611	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,613.78790	2,635.787	16.11	0.8389	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			178.83610	171.157	16.12	0.1603	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,622.83610	2,644.857	16.12	0.8397	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			177.89020	170.233	16.14	0.1595	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,631.89020	2,653.933	16.14	0.8405	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,102.60190	1,118.167	13.93	0.5479	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			713.80000	699.987	13.91	0.4555	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,089.40000	1,104.887	13.91	0.5445	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			710.39260	696.622	13.92	0.4538	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,095.99260	1,111.522	13.92	0.5462	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			707.00190	693.267	13.93	0.4521	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			1,575.11690	1,590.856	14.70	0.6004	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			691.89270	679.241	14.71	0.3983	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,582.39270	1,598.141	14.71	0.6017	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			697.36020	684.677	14.69	0.4009	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,567.86020	1,583.577	14.69	0.5991	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			694.61690	681.956	14.70	0.3996	0.00	0	0
Total € / R Option												0.00	0	648,590
Total € / R												456,056,446.90	31,063	873,016
AUS / R	On	15/03/2018	Foreign Exchange Future			9.28920		9.29410			0.0000	0.00	0	4
AUS / R	On	19/03/2018	Foreign Exchange Future			9.29200		9.29780			0.0000	58,000,664.00	6,242	4,141
AUS / R	On	29/03/2018	Foreign Exchange Future			9.30270		9.31140			0.0000	0.00	0	46
AUS / R	On	18/06/2018	Foreign Exchange Future			9.41060		9.41710			0.0000	55,635,467.20	5,912	9,183
AUS / R	On	17/09/2018	Foreign Exchange Future			9.52720		9.53340			0.0000	0.00	0	400
AUS / R	On	14/12/2018	Foreign Exchange Future			9.64050		9.64600			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			9.87920		9.88540			0.0000	0.00	0	0
Total AUS / R Future												113,636,131.20	12,154	24,586
AUS / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			425.94120	430.821	26.72	0.9994	0.00	0	0
AUS / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			0.04120	0.021	26.72	0.0006	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			702.31810	708.102	21.13	0.9984	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			0.10880	0.094	21.25	0.0014	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			712.30880	718.094	21.25	0.9986	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			0.12820	0.110	21.01	0.0017	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			692.32820	698.110	21.01	0.9983	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			0.11810	0.102	21.13	0.0016	0.00	0	0
AUS / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			48.37250	48.048	11.07	0.3412	0.00	0	0
AUS / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			139.77250	130.748	11.07	0.6588	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			21.67440	20.372	14.10	0.0697	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,104.57440	1,109.772	14.10	0.9303	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			21.17930	19.908	14.12	0.0682	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,114.07930	1,119.308	14.12	0.9318	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			22.18180	20.847	14.08	0.0711	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,095.08180	1,100.247	14.08	0.9289	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			37.46740	35.251	14.82	0.0802	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,624.06740	1,628.051	14.82	0.9198	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			36.97180	34.766	14.84	0.0792	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,633.57180	1,637.566	14.84	0.9208	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			37.97120	35.744	14.81	0.0812	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,614.57120	1,618.544	14.81	0.9188	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,892.38010	1,896.596	15.60	0.8879	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			67.72350	66.449	15.62	0.1111	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,901.72350	1,905.949	15.62	0.8889	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			67.07400	65.808	15.63	0.1102	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,911.07400	1,915.308	15.63	0.8898	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	14/12/2018	Foreign Exchange Option	11.47	Call			68.38010	67.096	15.60	0.1121	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			249.03380	249.302	14.35	0.2761	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,373.63380	1,380.102	14.35	0.7239	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			247.19960	247.472	14.37	0.2744	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,381.79960	1,388.272	14.37	0.7256	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			250.88230	251.147	14.34	0.2778	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,365.48230	1,371.947	14.34	0.7222	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												113,636,131.20	12,154	24,586
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.10090		9.14030			0.0000	4,550,450.00	500	100
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.23030		9.27090			0.0000	4,615,150.00	500	930
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.37140		9.40930			0.0000	0.00	0	0
Total CAD/ R Future												9,165,600.00	1,000	1,030
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			0.01890	0.017	24.82	0.0003	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			929.71890	969.117	24.82	0.9997	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			0.01860	0.017	25.03	0.0003	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			939.71860	979.117	25.03	0.9997	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			0.01920	0.018	24.61	0.0003	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			919.71920	959.118	24.61	0.9997	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			8.97970	7.918	15.90	0.0282	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,558.07970	1,597.618	15.90	0.9718	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			8.78000	7.741	15.92	0.0276	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,567.88000	1,607.441	15.92	0.9724	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			9.18400	8.098	15.88	0.0288	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,548.28400	1,587.798	15.88	0.9712	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			395.58350	378.910	13.21	0.4828	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			466.28350	487.510	13.21	0.5172	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			391.58570	375.038	13.23	0.4792	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			472.28570	493.638	13.23	0.5208	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			399.61460	382.818	13.20	0.4864	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			460.31460	481.418	13.20	0.5136	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												9,165,600.00	1,000	1,030
CF CANDCO	On	28/03/2018	Foreign Exchange Future			0.48740		0.77430			0.0000	0.00	0	5,000
Total CF CANDO CAHB Future												0.00	0	5,000
Total CF CANDO CAHB												0.00	0	5,000
CF CANDCO	On	28/03/2018	Foreign Exchange Future			0.16320		0.34430			0.0000	0.00	0	5,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAHC Future									0.00	0	5,000
Total CF CANDO CAHC									0.00	0	5,000
CF CANDOCon 28/03/2018 Foreign Exchange Future			22.80670		36.93200			0.0000	0.00	0	5,000
Total CF CANDO CAHE Future									0.00	0	5,000
Total CF CANDO CAHE									0.00	0	5,000
CHF / R On 19/03/2018 Foreign Exchange Future			12.44710		12.49850			0.0000	0.00	0	1,215
CHF / R On 18/06/2018 Foreign Exchange Future			12.70290		12.75510			0.0000	673,253.70	53	53
CHF / R On 17/09/2018 Foreign Exchange Future			12.95800		13.00940			0.0000	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Future			13.20820		13.26090			0.0000	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Future			14.00560		14.05930			0.0000	0.00	0	0
Total CHF / R Future									673,253.70	53	1,268
CHF / R On 19/03/2018 Foreign Exchange Option	14.15	Call			0.14170	0.149	35.38	0.0011	0.00	0	0
CHF / R On 19/03/2018 Foreign Exchange Option	14.15	Put			1,651.64170	1,703.049	35.38	0.9989	0.00	0	0
CHF / R On 19/03/2018 Foreign Exchange Option	14.16	Call			0.13790	0.145	35.48	0.0010	0.00	0	0
CHF / R On 19/03/2018 Foreign Exchange Option	14.16	Put			1,661.63790	1,713.045	35.48	0.9990	0.00	0	0
CHF / R On 19/03/2018 Foreign Exchange Option	14.14	Call			0.14570	0.153	35.28	0.0011	0.00	0	0
CHF / R On 19/03/2018 Foreign Exchange Option	14.14	Put			1,641.64570	1,693.053	35.28	0.9989	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.53	Call			30.28690	27.468	16.50	0.0611	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.53	Put			1,805.18690	1,854.568	16.50	0.9389	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.54	Call			29.98540	27.191	16.53	0.0605	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.54	Put			1,814.88540	1,864.290	16.53	0.9395	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.55	Call			29.68790	26.917	16.56	0.0599	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.55	Put			1,824.58790	1,874.017	16.56	0.9401	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.04	Call			67.43230	59.978	15.23	0.0947	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.04	Put			2,098.03230	2,141.978	15.23	0.9053	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.05	Call			66.68950	59.296	15.24	0.0938	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.05	Put			2,107.28950	2,151.296	15.24	0.9062	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.03	Call			68.18310	60.666	15.23	0.0957	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.03	Put			2,088.78310	2,132.666	15.23	0.9043	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.21	Call			621.57500	590.836	12.94	0.5219	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.21	Put			570.67500	592.636	12.94	0.4781	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.22	Call			617.08580	586.787	12.96	0.5193	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.22	Put			576.18580	598.587	12.96	0.4807	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.20	Call			626.09600	594.913	12.93	0.5246	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.20	Put			565.19600	586.713	12.93	0.4754	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.74	Put			1,325.21130	1,354.889	14.71	0.5903	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.72	Call			650.04740	625.817	14.68	0.4127	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.72	Put			1,310.74740	1,340.216	14.68	0.5873	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.73	Call			647.27230	623.146	14.70	0.4112	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.73	Put			1,317.97230	1,347.546	14.70	0.5888	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.74	Call			644.51130	620.489	14.71	0.4097	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option												0.00	0	0
Total CHF / R												673,253.70	53	1,268
CNH / R	On	19/03/2018	Foreign Exchange Future			1.86780		1.86720			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.88100		1.88040			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.89410		1.89300			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.90690		1.90570			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.93370		1.93240			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			539.08820	531.265	15.37	0.9362	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			7.33020	5.866	16.06	0.0415	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			635.33020	627.866	16.06	0.9585	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			4.91110	3.759	16.74	0.0271	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			732.91110	725.759	16.74	0.9729	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			11.08820	9.265	15.37	0.0638	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			119.26650	116.113	13.92	0.1677	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,515.26650	1,506.113	13.92	0.8323	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			107.44970	104.395	14.03	0.1530	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,603.44970	1,594.395	14.03	0.8470	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			132.35470	129.109	13.81	0.1837	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,428.35470	1,419.109	13.81	0.8163	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			157.69100	154.099	15.14	0.1517	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,527.69100	2,513.099	15.14	0.8483	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			148.72940	145.066	15.24	0.1436	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,618.72940	2,604.066	15.24	0.8564	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			140.34520	136.620	15.35	0.1360	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,710.34520	2,695.620	15.35	0.8640	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			877.05440	878.465	13.53	0.5179	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			920.05440	909.465	13.53	0.4821	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			835.88470	837.047	13.61	0.5004	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			978.88470	968.047	13.61	0.4996	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			920.00210	921.680	13.46	0.5356	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			863.00210	852.680	13.46	0.4644	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,436.86220	1,427.523	14.22	0.5149	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,024.38290	1,027.883	14.28	0.4728	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,500.38290	1,490.883	14.28	0.5272	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			989.10710	992.451	14.33	0.4607	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,565.10710	1,555.451	14.33	0.5393	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,060.86220	1,064.523	14.22	0.4851	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			1.97690		1.98190			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
DKK / R	On	18/06/2018	Foreign Exchange Future			2.01690		2.02190			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05750		2.06210			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.09260		2.09730			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25820		2.26330			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			0.48650	0.415	29.05	0.0021	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,981.48650	2,031.415	29.05	0.9979	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			0.35110	0.335	29.70	0.0017	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,081.35110	2,131.335	29.70	0.9983	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			0.67510	0.519	28.41	0.0027	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,881.67510	1,931.519	28.41	0.9973	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			102.23460	94.548	16.08	0.1197	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,183.23460	2,225.548	16.08	0.8803	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			116.73220	107.801	15.66	0.1361	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,997.73220	2,038.801	15.66	0.8639	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			109.17930	100.893	15.87	0.1276	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,090.17930	2,131.893	15.87	0.8724	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			167.06940	153.754	16.03	0.1354	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,046.06940	3,078.754	16.03	0.8646	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			156.57480	143.289	16.04	0.1277	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,135.57480	3,168.289	16.04	0.8723	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			146.69510	133.466	16.05	0.1204	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,225.69510	3,258.466	16.05	0.8796	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,004.08250	1,025.357	14.35	0.4712	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,035.34820	1,010.404	14.43	0.5137	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,062.34820	1,084.404	14.43	0.4863	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,120.38810	1,093.873	14.26	0.5441	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			947.38810	967.873	14.26	0.4559	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,077.08250	1,051.357	14.35	0.5288	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,058.10900	2,026.779	14.46	0.6497	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			925.10900	944.779	14.46	0.3503	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,005.47340	1,974.814	14.52	0.6386	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			972.47340	992.814	14.52	0.3614	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,111.40450	2,079.448	14.39	0.6607	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			878.40450	897.448	14.39	0.3393	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.50310		1.50560			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.52620		1.52860			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.54660		1.54910			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.56520		1.56760			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.65820		1.66040			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 HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			0.02250	0.018	33.99	0.0001	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,344.02250	2,369.018	33.99	0.9999	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.02220	0.018	35.26	0.0001	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,444.02220	2,469.018	35.26	0.9999	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			0.02290	0.018	32.73	0.0001	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,244.02290	2,269.018	32.73	0.9999	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			31.76310	28.793	16.80	0.0535	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,345.76310	2,366.793	16.80	0.9465	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			28.00110	25.271	16.88	0.0476	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,442.00110	2,463.271	16.88	0.9524	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			36.02270	32.794	16.71	0.0601	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,250.02270	2,270.794	16.71	0.9399	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			75.88020	71.354	17.04	0.0864	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,984.88020	3,005.354	17.04	0.9136	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			70.56340	66.271	17.13	0.0808	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,079.56340	3,100.271	17.13	0.9192	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			64.38810	60.478	17.15	0.0747	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,173.38810	3,194.478	17.15	0.9253	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			764.07110	747.867	14.22	0.5147	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			788.07110	795.867	14.22	0.4853	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			724.06030	708.334	14.33	0.4946	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			848.06030	856.334	14.33	0.5054	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			806.15780	789.472	14.11	0.5352	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			730.15780	737.472	14.11	0.4648	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			795.03270	784.999	16.11	0.4051	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,791.03270	1,803.000	16.11	0.5949	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			768.25010	758.499	16.21	0.3939	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,864.25010	1,876.499	16.21	0.6061	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			822.87450	812.554	16.02	0.4165	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,718.87450	1,730.554	16.02	0.5835	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.11630		0.11630			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11520		0.11590			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11410		0.11550			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11320		0.11480			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11160		0.11100			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.52870		1.53270			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	18/06/2018	Foreign Exchange Future			1.55290		1.55680			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57680		1.58120			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.59850		1.60290			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64820		1.65240			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.63740		8.65090			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.74050		8.75420			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.84160		8.85590			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.94040		8.95440			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.46410		9.47630			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			0.02660	0.026	22.94	0.0004	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			799.12660	812.626	22.94	0.9996	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			0.02410	0.023	23.04	0.0004	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			809.12410	822.623	23.04	0.9996	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			0.02940	0.028	22.84	0.0005	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			789.12940	802.628	22.84	0.9995	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,097.17700	1,109.487	15.06	0.9309	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			20.89330	19.534	15.08	0.0677	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,106.69330	1,119.034	15.08	0.9323	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			20.42010	19.092	15.11	0.0663	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,116.22010	1,128.592	15.11	0.9337	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			21.37700	19.987	15.06	0.0691	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			73.75440	70.220	14.91	0.1505	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,147.85440	1,158.620	14.91	0.8495	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			72.70810	69.205	14.93	0.1486	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,156.80810	1,167.605	14.93	0.8514	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			74.81470	71.251	14.89	0.1524	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,138.91470	1,149.651	14.89	0.8476	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			436.32900	428.496	13.53	0.5312	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			401.92900	408.096	13.53	0.4688	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			431.73990	423.956	13.54	0.5274	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			407.33990	413.556	13.54	0.4726	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			427.19230	419.454	13.55	0.5236	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			412.79230	419.054	13.55	0.4764	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			432.02070	429.709	14.62	0.4185	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			875.72070	885.609	14.62	0.5815	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			428.99450	426.719	14.63	0.4162	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			882.69450	892.619	14.63	0.5838	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			435.06860	432.716	14.61	0.4207	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			868.76860	878.616	14.61	0.5793	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 NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.23660		1.23660			0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Future			1.24610		1.24610			0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Future			1.25400		1.25390			0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Future			1.26030		1.26020			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.33700		1.33680			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Put			634.00000	634.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			734.00000	734.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Put			834.00000	834.000		1.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.32	Put			739.00000	739.000		1.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.33	Put			839.00000	839.000		1.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.31	Put			639.00000	639.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Put			1,161.00000	1,160.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.38	Put			1,261.00000	1,260.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Put			1,061.00000	1,060.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			2.00000	3.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Put			98.00000	97.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Call			102.00000	103.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			168.00000	170.000		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			68.00000	70.000		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			268.00000	270.000		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 19/03/2018 Foreign Exchange Future			1.39620		1.39660			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
QUANTO £On	18/06/2018	Foreign Exchange Future				1.40200		1.40230			0.0000	1,648,752.00	1,176	1,176
QUANTO £On	17/09/2018	Foreign Exchange Future				1.40770		1.40790			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												1,648,752.00	1,176	1,176
Total QUANTO £ / \$												1,648,752.00	1,176	1,176
QUANTO €On	19/03/2018	Foreign Exchange Future				1.23650		1.23720			0.0000	0.00	0	190
QUANTO €On	18/06/2018	Foreign Exchange Future				1.24530		1.24590			0.0000	0.00	0	0
QUANTO €On	17/09/2018	Foreign Exchange Future				1.25440		1.25500			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	190
Total QUANTO € / \$												0.00	0	190
R / ¥EN	On 19/03/2018	Foreign Exchange Future				9.02670	0.11072	9.05460			0.0000	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Future				8.85980	0.11072	8.88660			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future				8.69910	0.11072	8.72650			0.0000	0.00	0	283
Total R / ¥EN Future												0.00	0	283
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Call		0.11072	1,502.46110	1,193.033	14.01	0.7470	0.00	0	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Put		0.11072	256.46110	226.033	14.01	0.2530	0.00	0	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Call		0.11072	1,427.95230	1,119.976	14.01	0.7247	0.00	0	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Put		0.11072	281.95230	252.976	14.01	0.2753	0.00	0	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Call		0.11072	1,578.74480	1,268.297	14.01	0.7684	0.00	0	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Put		0.11072	232.74480	201.297	14.01	0.2316	0.00	0	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	9.07	Put		0.11072	761.78740	802.391	13.24	0.6183	0.00	0	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	9.07	Call		0.11072	607.78740	369.391	13.24	0.3817	0.00	0	0	11,700
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11072	4,128.11220	3,922.256	15.69	0.6269	0.00	0	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11072	1,862.11220	1,924.256	15.69	0.3731	0.00	0	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11072	2,853.82930	2,642.348	15.37	0.4985	0.00	0	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11072	2,887.82930	2,944.348	15.37	0.5015	0.00	0	0	1,200
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Call		0.11072	4,067.51140	3,862.924	15.69	0.6215	0.00	0	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11072	1,901.51140	1,964.924	15.69	0.3785	0.00	0	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11072	4,007.45590	3,804.149	15.69	0.6160	0.00	0	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11072	1,941.45590	2,006.149	15.69	0.3840	0.00	0	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11072	4,658.05290	4,472.886	16.45	0.5543	0.00	0	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11072	3,593.05290	3,681.886	16.45	0.4457	0.00	0	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11072	4,762.35160	4,575.162	16.45	0.5621	0.00	0	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11072	3,497.35160	3,584.162	16.45	0.4379	0.00	0	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11072	4,710.00720	4,523.827	16.45	0.5582	0.00	0	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11072	3,545.00720	3,632.827	16.45	0.4418	0.00	0	0	0
Total R / ¥EN Option												0.00	0	12,900
Total R / ¥EN												0.00	0	13,183
RAIN	On 19/03/2018	Foreign Exchange Future				21,800.30000		21,819.31000			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	19/03/2018	Foreign Exchange Future			8.99890		8.99950			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.12830		9.12870			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.25550		9.25500			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.37600		9.37580			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.95920		9.95740			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			0.01640	0.015	24.65	0.0002	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			960.51640	961.115	24.65	0.9998	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.01630	0.015	24.85	0.0002	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			970.51630	971.115	24.85	0.9998	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			0.01660	0.015	24.44	0.0002	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			950.51660	951.115	24.44	0.9998	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			28.02270	26.606	14.25	0.0888	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			999.32270	998.306	14.25	0.9112	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			27.36370	25.984	14.27	0.0870	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,008.66370	1,007.684	14.27	0.9130	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			28.69620	27.243	14.23	0.0907	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			989.99620	988.943	14.23	0.9093	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			119.19380	116.675	13.76	0.2307	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			864.19380	861.175	13.76	0.7693	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			117.61710	115.107	13.78	0.2280	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			872.61710	869.607	13.78	0.7720	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			120.79280	118.268	13.73	0.2334	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			855.79280	852.768	13.73	0.7666	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			416.34780	414.382	12.68	0.5243	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			410.54780	408.382	12.68	0.4757	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			411.99400	410.015	12.69	0.5204	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			416.19400	414.015	12.69	0.4796	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			420.74360	418.787	12.67	0.5281	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			404.94360	402.787	12.67	0.4719	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			583.70230	583.654	13.46	0.5219	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			616.30230	614.454	13.46	0.4781	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			579.72890	579.675	13.48	0.5193	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			622.32890	620.475	13.48	0.4807	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			575.77770	575.719	13.49	0.5167	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			628.37770	626.519	13.49	0.4833	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.03420		3.05200			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Future			2.98970		3.01010			0.0000	0.00	0	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			2.94520		2.96710			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.90000		2.92170			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.90340		2.92530			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	6,380
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.00580	0.006	35.41	0.0002	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			468.00580	485.806	35.41	0.9998	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.00570	0.006	35.99	0.0002	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			478.00570	495.806	35.99	0.9998	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.00580	0.006	34.83	0.0002	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			458.00580	475.806	34.83	0.9998	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			1.08380	0.946	16.89	0.0110	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			650.98380	671.246	16.89	0.9890	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			1.07100	0.937	17.07	0.0108	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			660.97100	681.237	17.07	0.9892	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			1.09740	0.955	16.72	0.0112	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			640.99740	661.255	16.72	0.9888	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			12.57660	11.127	13.23	0.0895	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			405.47660	425.927	13.23	0.9105	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			11.83460	10.516	13.27	0.0851	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			414.73460	435.316	13.27	0.9149	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			13.36150	11.772	13.20	0.0940	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			396.26150	416.572	13.20	0.9060	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			105.90100	96.049	12.60	0.4351	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			154.20100	166.049	12.60	0.5649	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			101.90780	92.363	12.62	0.4232	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			160.20780	172.363	12.62	0.5768	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			110.01350	99.851	12.58	0.4472	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			148.31350	159.851	12.58	0.5528	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			36.97290	35.667	15.45	0.1483	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			641.67290	662.267	15.45	0.8517	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			36.08150	35.042	15.51	0.1457	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			650.78150	671.642	15.51	0.8543	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			37.88870	36.308	15.39	0.1509	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			632.58870	652.908	15.39	0.8491	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	6,380
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.22290		1.22130			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20600		1.20420			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18850		1.18660			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.16770		1.16570			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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2 665 763 071.58	228,093	1,944,258
Total Options									19 600 435.00	20,732	4,562,678
Grand Total:									2,685,363,506.58	248,825	6,506,936