



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/03/2018 Foreign Exchange Future			11.98990		11.82790			0.0000	2,991,108,363.10	249,469	459,244
\$ / R On 22/03/2018 Foreign Exchange Future			11.99170		11.82740			0.0000	0.00	0	30,000
\$ / R On 26/03/2018 Foreign Exchange Future			11.99780		11.83360			0.0000	0.00	0	6,797
\$ / R On 27/03/2018 Foreign Exchange Future			11.99930		11.97450			0.0000	0.00	0	0
\$ / R On 28/03/2018 Foreign Exchange Future			12.00080		11.83690			0.0000	0.00	0	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			12.00260		11.83870			0.0000	0.00	0	1,709
\$ / R On 06/04/2018 Foreign Exchange Future			12.01680		11.85280			0.0000	0.00	0	20,000
\$ / R On 16/04/2018 Foreign Exchange Future			12.03460		11.87040			0.0000	0.00	0	54
\$ / R On 17/04/2018 Foreign Exchange Future			12.03640		11.87210			0.0000	0.00	0	1,005
\$ / R On 24/04/2018 Foreign Exchange Future			12.04840		11.88380			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.05000		11.88540			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.05830		11.89360			0.0000	144,699.60	12	506
\$ / R On 02/05/2018 Foreign Exchange Future			12.06150		11.89680			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.06980		11.90500			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			12.07310		11.90820			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.07640		11.91150			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.08130		11.91640			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.08300		11.91800			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.08790		11.92290			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.10800		11.94280			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			12.13530		11.96990			0.0000	2,312,078,032.50	190,525	762,522

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Future			12.15240		11.98680			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.15700		11.99150			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.16330		11.99760			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.18500		12.01920			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.19130		12.02530			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.19280		12.02690			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.19590		12.03000			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.20220		12.03610			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.21310		12.04690			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.22240		12.05620			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.25040		12.08390			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.27690		12.11010			0.0000	18,464,457.60	1,504	51,563
\$ / R	On	28/09/2018	Foreign Exchange Future			12.29380		12.12670			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.33520		12.16750			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.34140		12.17350			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.34440		12.17650			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.35210		12.18400			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.36440		12.19610			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.36900		12.20060			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.39050		12.22170			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.40730		12.23830			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.41190		12.24290			0.0000	682,654.50	55	18,608
\$ / R	On	31/12/2018	Foreign Exchange Future			12.43780		12.26840			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.50450		12.33420			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.55460		12.38360			0.0000	0.00	0	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.68930		12.52000			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.96800		12.80210			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.27220		13.10600			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.35660		13.18900			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.44460		13.27570			0.0000	0.00	0	0
Total \$ / R Future												5,322,478,207.30	441,565	1,497,707
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00020	0.000	17.59	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,672.10020	5,510.100	17.59	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00020	0.000	17.59	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,682.10020	5,520.100	17.59	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00020	0.000	17.59	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			1.36810	0.029	15.78	0.0006	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			172.13470	320.343	12.74	0.9905	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			14.23470	0.443	12.74	0.0095	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			0.34940	0.037	15.90	0.0008	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			74.45230	192.591	10.95	0.9467	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			46.55230	2.691	10.95	0.0533	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call			163.59960	310.407	12.60	0.9892	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put			15.69960	0.507	12.60	0.0108	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			379.26810	539.929	15.78	0.9994	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	11.85	Put			69.13960	5.473	10.26	0.1027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			234.89280	390.077	13.71	0.9962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			6.99280	0.177	13.71	0.0038	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			130.89040	270.777	12.05	0.9817	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			22.99040	0.877	12.05	0.0183	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			722.44940	560.137	15.90	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			2.38610	0.051	15.09	0.0011	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			3.30800	1.985	10.99	0.0411	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			375.40800	212.085	10.99	0.9589	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			15.60500	36.074	8.33	0.5011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			177.70500	36.174	8.33	0.4989	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			47.03960	145.373	10.26	0.8973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			0.02460	0.018	24.43	0.0003	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.00740	0.000	17.59	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,562.10740	4,400.100	17.59	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			642.72680	480.180	14.78	0.9983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			0.62680	0.080	14.78	0.0017	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			330.28610	489.951	15.09	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			872.22220	710.121	18.83	0.9996	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,522.11170	1,360.113	32.66	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			0.01170	0.013	32.66	0.0002	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			16.87990	41.868	8.47	0.5444	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			168.97990	31.968	8.47	0.4556	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,122.12460	960.118	24.43	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.02470	0.004	50.63	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,832.11140	1,670.109	38.13	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.01140	0.009	38.13	0.0001	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			922.18740	760.119	19.95	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			0.08740	0.020	19.95	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			0.12220	0.020	18.83	0.0004	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,692.11140	1,530.110	35.66	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			5.40960	5.204	10.01	0.1011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			307.50960	145.304	10.01	0.8989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			2.37040	1.022	11.69	0.0217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			424.47040	261.122	11.69	0.9783	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,592.12470	2,430.104	50.63	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.01150	0.008	40.43	0.0001	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			0.01180	0.014	32.14	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,492.11180	1,330.114	32.14	0.9998	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			0.01240	0.018	30.02	0.0002	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,372.11240	1,210.118	30.02	0.9998	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.01140	0.010	35.66	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.01210	0.006	44.49	0.0001	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			0.01140	0.008	39.19	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,892.11140	1,730.108	39.19	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			0.01240	0.017	30.19	0.0002	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	13.21	Put			1,382.11240	1,220.117	30.19	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,962.11150	1,800.108	40.43	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.03880	0.000	45.59	0.0000	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,872.11140	1,710.108	38.84	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.01140	0.008	38.84	0.0001	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,712.13360	2,550.100	47.27	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.03360	0.000	47.27	0.0000	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,192.11210	2,030.106	44.49	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			2,012.11160	1,850.107	41.31	0.9999	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.01190	0.007	43.25	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,122.11190	1,960.107	43.25	0.9999	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,292.11240	2,130.106	46.25	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.01240	0.006	46.25	0.0001	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,772.13880	2,610.100	45.59	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			992.15530	830.119	21.52	0.9997	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.01180	0.007	42.90	0.0001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,102.11180	1,940.107	42.90	0.9999	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,422.11500	2,260.106	48.54	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.01500	0.006	48.54	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			0.01160	0.007	41.31	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.01220	0.006	45.37	0.0001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,742.13620	2,580.100	46.43	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.03620	0.000	46.43	0.0000	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.01170	0.007	42.19	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			2,062.11170	1,900.107	42.19	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			0.05530	0.019	21.52	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,962.15890	2,800.100	40.27	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.04660	0.000	43.35	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,852.14660	2,690.100	43.35	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.01190	0.007	43.78	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,152.11190	1,990.106	43.78	0.9999	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,242.11220	2,080.106	45.37	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,332.11260	2,170.106	46.96	0.9999	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,862.16980	3,700.100	17.59	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.06980	0.000	17.59	0.0000	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.01360	0.006	48.02	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,392.11360	2,230.106	48.02	1.0000	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.05890	0.000	40.27	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,662.12970	2,500.101	48.67	1.0000	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,692.13200	2,530.101	47.83	1.0000	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.03200	0.001	47.83	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,742.20070	3,580.100	18.43	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.10070	0.000	18.43	0.0000	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.01260	0.006	46.96	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			0.01140	0.008	39.55	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,922.15420	2,760.100	41.39	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.05420	0.000	41.39	0.0000	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,612.12600	2,450.103	50.07	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.02600	0.003	50.07	0.0000	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.02970	0.001	48.67	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.07330	0.000	37.19	0.0000	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.01220	0.006	45.02	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,222.11220	2,060.106	45.02	0.9999	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.01270	0.006	47.66	0.0000	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,372.11270	2,210.106	47.66	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,912.11140	1,750.108	39.55	0.9999	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.08050	0.000	35.79	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			0.02620	0.018	24.20	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,112.12620	950.118	24.20	0.9997	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.03040	0.001	48.39	0.0000	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,672.13040	2,510.101	48.39	1.0000	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			3,072.17330	2,910.100	37.19	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,392.11230	1,230.117	30.37	0.9998	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			0.30260	0.031	16.18	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			742.40260	580.131	16.18	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1.20180	0.264	13.24	0.0057	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			533.30180	370.364	13.24	0.9943	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,122.18050	2,960.100	35.79	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.08820	0.000	34.39	0.0000	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,622.12670	2,460.102	49.79	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.02670	0.002	49.79	0.0000	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,932.11150	1,770.108	39.90	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.01150	0.008	39.90	0.0001	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			0.01230	0.017	30.37	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.13600	0.000	27.11	0.0000	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,172.11200	2,010.106	44.13	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.01200	0.006	44.13	0.0001	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.01140	0.009	37.08	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,772.11140	1,610.109	37.08	0.9999	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,172.18820	3,010.100	34.39	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.01580	0.000	17.59	0.0000	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			0.95600	0.168	13.80	0.0037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			573.05600	410.268	13.80	0.9963	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			3,032.16780	2,870.100	38.31	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.06780	0.000	38.31	0.0000	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,432.23600	3,270.100	27.11	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,082.11180	1,920.107	42.55	0.9999	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.01260	0.006	47.31	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,352.11260	2,190.106	47.31	0.9999	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,672.11140	1,510.110	35.31	0.9999	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			0.01140	0.010	35.31	0.0001	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,332.11580	4,170.100	17.59	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.02640	0.000	17.59	0.0000	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,672.22440	3,510.100	20.39	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.12440	0.000	20.39	0.0000	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			0.01160	0.012	33.55	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,572.11160	1,410.112	33.55	0.9999	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.01180	0.007	42.55	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,242.11350	1,080.117	27.11	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			0.50250	0.059	15.20	0.0013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			672.60250	510.159	15.20	0.9987	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			14.43020	30.718	8.19	0.4563	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			186.53020	40.818	8.19	0.5437	3,265,480.00	80,000	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,172.12640	4,010.100	17.59	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.07470	0.000	36.91	0.0000	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,282.20670	3,120.100	31.31	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.10670	0.000	31.31	0.0000	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			0.01210	0.016	30.90	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,422.11210	1,260.116	30.90	0.9998	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			0.01350	0.017	27.11	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			0.01190	0.014	31.78	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			0.01830	0.017	25.54	0.0002	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,172.11830	1,010.117	25.54	0.9998	15,151,761.00	15,000	65,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,922.15800	3,760.100	17.59	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.05800	0.000	17.59	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			3,082.17470	2,920.100	36.91	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,662.10020	5,500.100	17.59	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,632.24030	3,470.100	21.51	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.14030	0.000	21.51	0.0000	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			0.01160	0.012	33.19	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,552.11160	1,390.112	33.19	0.9999	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,472.11190	1,310.114	31.78	0.9998	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Put			105.34890	33.204	13.06	0.2685	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Call			62.74890	154.904	13.06	0.7315	0.00	0	15,000
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			201.14400	79.447	12.26	0.5144	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			28.54400	71.147	12.26	0.4856	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	11.86	Put			115.20130	49.424	13.22	0.2950	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	11.86	Call			88.80130	187.224	13.22	0.7050	0.00	0	0
\$ / R	On	27/03/2018	Foreign Exchange Option	12.50	Put			0.00000	510.124	15.57	0.9331	0.00	0	0
\$ / R	On	27/03/2018	Foreign Exchange Option	12.50	Call			0.00000	9.424	15.57	0.0669	188,484.00	20,000	20,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call			105.56110	206.742	13.46	0.7021	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			66.73560	28.165	13.95	0.1713	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			183.63560	308.965	13.95	0.8287	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			49.82190	19.997	14.17	0.1284	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			226.72190	360.797	14.17	0.8716	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put			118.66110	55.942	13.46	0.2979	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,162.12730	998.898	18.25	0.9893	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			0.82730	1.498	18.25	0.0107	0.00	0	4,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call		163.17350	281.055	13.83	0.7868	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put		84.47350	38.455	13.83	0.2132	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put		134.20350	66.098	13.47	0.3264	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call		102.90350	198.698	13.47	0.6736	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call		182.62550	305.458	13.93	0.8125	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put		73.92550	32.858	13.93	0.1875	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put		113.48810	54.634	13.60	0.2819	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call		122.18810	227.234	13.60	0.7181	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,761.34990	2,597.402	24.66	1.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		0.04990	0.002	24.66	0.0000	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put		237.06550	138.935	12.81	0.4757	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call		89.86550	155.735	12.81	0.5243	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put		272.96850	166.813	12.99	0.5291	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call		75.76850	133.613	12.99	0.4709	0.00	0	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put		54.31540	23.352	12.72	0.1263	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call		297.11540	430.152	12.72	0.8737	0.00	0	120,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put		409.04130	288.532	13.34	0.6379	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call		69.44130	113.132	13.34	0.3621	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put		193.01110	117.118	12.52	0.3722	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call		165.11110	253.518	12.52	0.6278	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		2,406.71280	2,242.410	19.18	0.9964	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		0.51280	0.810	19.18	0.0036	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		3,115.33200	2,950.748	23.48	0.9973	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		0.73200	0.748	23.48	0.0027	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		3,924.98290	3,760.678	28.21	0.9979	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		0.38290	0.678	28.21	0.0021	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		1,908.85300	1,745.732	17.57	0.9845	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		2.45300	4.032	17.57	0.0155	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		3,767.04760	3,602.808	26.92	0.9967	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		0.64760	1.108	26.92	0.0033	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		3,337.37410	3,172.703	24.11	0.9967	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		0.97410	1.003	24.11	0.0033	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put		343.67820	241.915	13.03	0.5210	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call		137.27820	200.215	13.03	0.4790	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call		316.34930	431.651	12.29	0.7644	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put		122.74930	73.351	12.29	0.2356	0.00	0	400
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put		664.37450	529.983	14.36	0.7477	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call		61.17450	91.483	14.36	0.2523	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call		460.18440	595.869	12.01	0.8703	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put		63.38440	34.369	12.01	0.1297	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put		169.13360	107.651	12.50	0.3046	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call		265.93360	369.151	12.50	0.6954	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put		285.36930	198.230	12.77	0.4426	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call		190.36930	268.030	12.77	0.5574	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		3.73320	6.017	17.32	0.0207	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,955.53320	1,792.917	17.32	0.9793	0.00	0	1,880

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		3,722.72890	3,558.386	25.03	0.9958	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		0.92890	1.486	25.03	0.0042	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		877.49310	734.920	15.02	0.8164	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		45.69310	68.020	15.02	0.1836	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		2,489.99800	2,325.591	18.11	0.9928	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		1.49800	1.991	18.11	0.0072	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,844.41210	3,680.308	24.77	0.9956	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		0.81210	1.608	24.77	0.0044	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		2,585.27750	2,420.527	18.04	0.9934	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		1.67750	1.827	18.04	0.0066	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		52.05630	75.969	14.99	0.1939	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		885.65630	744.669	14.99	0.8061	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		2,383.87190	2,220.049	17.74	0.9895	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		1.87190	3.049	17.74	0.0105	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put		431.65150	324.890	13.36	0.5600	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call		149.65150	207.890	13.36	0.4400	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call		1,029.21670	1,188.641	12.95	0.9767	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put		11.21670	5.641	12.95	0.0233	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call		363.20570	477.223	12.39	0.7473	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put		145.20570	94.223	12.39	0.2527	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		301.07870	217.004	12.96	0.4355	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		223.97870	304.904	12.96	0.5645	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,868.94820	1,709.591	16.75	0.9528	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		11.74820	17.591	16.75	0.0472	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,948.50790	3,784.074	22.86	0.9947	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		1.30790	2.074	22.86	0.0053	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,489.77350	3,324.870	21.45	0.9924	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		2.57350	2.870	21.45	0.0076	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		74.01400	96.158	15.56	0.1893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		1,154.11400	1,010.858	15.56	0.8107	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		4,410.58340	4,245.689	20.81	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		0.48340	0.989	20.81	0.0027	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		79.14040	102.909	15.45	0.2008	1,286,367.50	12,500	28,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		1,109.24040	967.609	15.45	0.7992	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		3,144.30500	2,980.052	19.09	0.9866	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		4.20500	5.352	19.09	0.0134	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		31.13580	40.994	16.62	0.0895	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,701.23580	1,545.694	16.62	0.9105	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		3,174.15760	3,009.900	19.17	0.9870	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		4.05760	5.200	19.17	0.0130	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		156.44120	201.761	14.23	0.3542	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		686.54120	566.461	14.23	0.6458	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		995.78690	1,147.059	11.30	0.9592	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		25.88690	11.759	11.30	0.0408	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		28.47550	37.318	16.69	0.0824	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,758.57550	1,602.018	16.69	0.9176	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			307.08650	391.197	13.06	0.5802	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			337.18650	255.897	13.06	0.4198	3,710,506.50	14,500	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			83.51370	108.662	15.36	0.2105	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,073.61370	933.362	15.36	0.7895	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			588.15370	712.870	12.19	0.8160	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			118.25370	77.570	12.19	0.1840	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			111.09000	144.718	14.87	0.2687	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			891.19000	759.418	14.87	0.7313	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,532.78270	3,368.457	20.07	0.9907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2.68270	3.757	20.07	0.0093	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,746.98540	2,582.739	18.10	0.9798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			6.88540	8.039	18.10	0.0202	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			51.77360	68.713	16.14	0.1405	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,381.87360	1,233.413	16.14	0.8595	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,846.16870	2,681.930	18.35	0.9818	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			6.06870	7.230	18.35	0.0182	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			62.89560	81.771	15.84	0.1641	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,262.99560	1,116.471	15.84	0.8359	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			179.14390	230.425	13.97	0.3940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			609.24390	495.125	13.97	0.6060	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,550.46070	4,385.453	20.81	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.36070	0.753	20.81	0.0021	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,520.48420	4,355.499	20.81	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.38420	0.799	20.81	0.0022	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			58.36200	76.462	15.95	0.1546	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,308.46200	1,161.162	15.95	0.8454	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,562.69490	3,398.362	20.14	0.9909	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.59490	3.662	20.14	0.0091	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			40.74300	54.257	16.39	0.1143	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,530.84300	1,378.957	16.39	0.8857	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,190.86010	4,026.206	20.81	0.9961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.76010	1.506	20.81	0.0039	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			39.54170	52.600	16.42	0.1113	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,549.64170	1,397.300	16.42	0.8887	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,410.15550	5,244.832	20.81	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.05550	0.132	20.81	0.0004	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			18.28220	23.278	17.07	0.0540	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,048.38220	1,887.978	17.07	0.9460	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,463.00140	3,298.691	19.89	0.9901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			2.90140	3.991	19.89	0.0099	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			23.48100	30.426	16.86	0.0687	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,883.58100	1,725.126	16.86	0.9313	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,440.55410	4,275.633	20.81	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.45410	0.933	20.81	0.0025	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			15.79920	19.881	17.19	0.0469	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,145.89920	1,984.581	17.19	0.9531	0.00	0	7,028

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	13.84	Call			23.13670	29.952	16.87	0.0678	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,893.23670	1,734.651	16.87	0.9322	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,030.22890	4,864.989	20.81	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.12890	0.289	20.81	0.0008	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,310.16950	5,144.863	20.81	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.06950	0.163	20.81	0.0005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			219.53040	280.894	13.58	0.4594	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			499.63040	395.594	13.58	0.5406	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			26.43620	34.502	16.76	0.0768	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,806.53620	1,649.202	16.76	0.9232	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,240.18120	5,074.888	20.81	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.08120	0.188	20.81	0.0006	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			12.71690	15.695	17.38	0.0378	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,292.81690	2,130.395	17.38	0.9622	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			216.57920	277.228	13.61	0.4548	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			506.67920	401.928	13.61	0.5452	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			21.17590	27.252	16.94	0.0623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,951.27590	1,791.952	16.94	0.9377	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,680.37400	4,515.284	20.81	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.27400	0.584	20.81	0.0016	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			24.18630	31.398	16.83	0.0707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,864.28630	1,706.098	16.83	0.9293	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,950.25340	4,785.040	20.81	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.15340	0.340	20.81	0.0010	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,568.78460	2,404.809	17.73	0.9748	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			8.68460	10.109	17.73	0.0252	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			38.37610	50.991	16.44	0.1083	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,568.47610	1,415.691	16.44	0.8917	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			24.54740	31.896	16.82	0.0717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,854.64740	1,696.596	16.82	0.9283	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,333.46490	3,169.181	19.57	0.9888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			3.36490	4.481	19.57	0.0112	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			261.60360	333.411	13.27	0.5209	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			411.70360	318.111	13.27	0.4791	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,821.69390	3,657.664	20.79	0.9927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.59390	2.964	20.79	0.0073	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,253.79260	3,089.523	19.37	0.9879	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			3.69260	4.823	19.37	0.0121	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			3.56560	4.691	19.44	0.0117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,283.66560	3,119.391	19.44	0.9883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			205.15740	263.008	13.71	0.4368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			535.25740	427.708	13.71	0.5632	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,034.90050	2,870.658	18.82	0.9850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			4.80050	5.958	18.82	0.0150	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			424.76380	329.183	13.30	0.4888	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			254.66380	324.483	13.30	0.5112	0.00	0	8,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			60.13500	78.540	15.91	0.1583	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,290.23500	1,143.240	15.91	0.8417	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			820.42970	963.148	11.66	0.9170	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			50.52970	27.848	11.66	0.0830	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			492.62070	389.305	13.55	0.5361	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			222.52070	284.605	13.55	0.4639	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,580.10000	8,414.700	20.81	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	20.81	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,428.13820	1,278.998	16.25	0.8677	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			48.03820	64.298	16.25	0.1323	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			351.71160	445.035	12.89	0.6301	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			281.81160	209.735	12.89	0.3699	524,337.25	2,500	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			251.25960	320.092	13.32	0.5063	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			431.35960	334.792	13.32	0.4937	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			103.73250	66.657	12.10	0.1642	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			623.63250	751.957	12.10	0.8358	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			419.21730	522.939	12.66	0.6942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			219.31730	157.640	12.66	0.3058	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			430.39730	535.721	12.62	0.7039	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			210.49730	150.421	12.62	0.2961	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			418.21160	323.622	13.29	0.4840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			258.11160	328.922	13.29	0.5160	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			521.07230	638.241	12.36	0.7735	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			151.17230	102.941	12.36	0.2265	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			78.41120	48.163	11.92	0.1280	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			698.31120	833.463	11.92	0.8720	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.02750	0.069	20.81	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,720.12750	5,554.769	20.81	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			402.84700	504.165	12.71	0.6796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			232.94700	168.865	12.71	0.3204	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			189.38590	133.297	12.54	0.2723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			459.28590	568.597	12.54	0.7277	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.02690	0.067	20.81	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,730.12690	5,564.767	20.81	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02630	0.066	20.81	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,740.12630	5,574.766	20.81	0.9998	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,846.77250	1,691.298	16.99	0.9114	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			33.57250	43.698	16.99	0.0886	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,114.32900	3,949.445	19.79	0.9953	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.12900	1.845	19.79	0.0047	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,636.00920	3,471.599	19.55	0.9904	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.80920	3.999	19.55	0.0096	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,016.69100	1,859.500	17.23	0.9257	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			28.19100	36.500	17.23	0.0743	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,775.14310	1,622.102	16.87	0.8942	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			42.74310	55.402	16.87	0.1058	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		1,652.76890	1,502.024	16.67	0.8776	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		50.36890	65.324	16.67	0.1224	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		325.69720	405.811	13.34	0.5561	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		398.09720	312.511	13.34	0.4439	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		1,831.99430	1,680.597	16.97	0.8846	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		51.19430	65.597	16.97	0.1154	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		3,917.28020	3,752.622	18.55	0.9910	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		2.58020	3.922	18.55	0.0090	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		2,199.99840	2,043.938	17.55	0.9188	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		35.29840	45.238	17.55	0.0812	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,698.48240	3,534.294	18.52	0.9876	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		3.78240	5.594	18.52	0.0124	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		26.71710	34.201	17.97	0.0628	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		2,451.41710	2,292.900	17.97	0.9372	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		2,295.51290	2,138.687	17.72	0.9253	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		32.41290	41.487	17.72	0.0747	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		409.43430	328.071	13.44	0.4291	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		379.43430	463.971	13.44	0.5709	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,824.56220	1,675.096	16.91	0.8720	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		60.66220	77.296	16.91	0.1280	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,285.39220	4,120.105	18.25	0.9945	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		1.49220	2.304	18.25	0.0055	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,787.46690	3,623.126	18.25	0.9883	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		3.56690	5.326	18.25	0.0117	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		2.14200	3.242	17.96	0.0074	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		582.54060	483.999	13.94	0.5222	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		309.44060	377.099	13.94	0.4778	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		63.06120	80.006	16.98	0.1286	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,876.16120	1,726.906	16.98	0.8714	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		4,135.24200	3,970.142	17.96	0.9926	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,593.61020	2,438.939	18.13	0.9310	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		29.81020	41.339	18.13	0.0690	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,806.30920	1,662.642	16.80	0.8385	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		90.20920	113.042	16.80	0.1615	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,489.11420	4,324.748	18.68	0.9898	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		3.01420	5.148	18.68	0.0102	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		3,972.57210	3,810.095	18.68	0.9807	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		6.47210	10.495	18.68	0.0193	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		245.58630	295.935	14.98	0.3541	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		985.48630	869.035	14.98	0.6459	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,177.43000	1,328.305	12.33	0.9024	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		67.33000	51.405	12.33	0.0976	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		3,062.26180	2,904.968	18.44	0.9371	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		32.36180	41.868	18.44	0.0629	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		333.81580	398.842	14.29	0.4498	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		723.71580	621.942	14.29	0.5502	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,041.63930	3,879.908	19.30	0.9727	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			11.73930	16.808	19.30	0.0273	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,874.36220	3,713.402	19.27	0.9677	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			14.46220	20.302	19.27	0.0323	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,943.17640	3,781.992	19.30	0.9697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			13.27640	18.892	19.30	0.0303	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			223.31800	269.576	15.20	0.3277	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,073.21800	952.676	15.20	0.6723	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,661.90760	1,524.457	16.48	0.8009	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			122.00760	151.357	16.48	0.1991	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			113.57790	141.090	16.59	0.1873	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,733.47790	1,594.190	16.59	0.8127	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			302.93790	363.034	14.51	0.4178	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			802.83790	696.134	14.51	0.5822	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			158.55310	192.940	15.97	0.2461	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,408.45310	1,276.040	15.97	0.7539	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,982.54020	3,821.131	19.30	0.9709	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			12.64020	18.031	19.30	0.0291	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			292.45860	350.840	14.59	0.4066	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			832.35860	723.940	14.59	0.5934	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			174.57940	211.297	15.76	0.2664	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,314.47940	1,184.397	15.76	0.7336	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,189.64320	4,027.180	19.30	0.9767	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			9.74320	14.080	19.30	0.0233	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,913.72050	4,748.879	19.30	0.9895	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			3.82050	5.779	19.30	0.0105	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			519.96490	613.298	13.40	0.6129	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			409.86490	336.398	13.40	0.3871	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,357.34790	1,225.822	15.85	0.7430	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			167.44790	202.722	15.85	0.2570	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			647.88000	755.274	12.99	0.6987	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			287.78000	228.373	12.99	0.3013	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			736.03760	853.611	12.80	0.7479	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			225.93760	176.711	12.80	0.2521	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			799.66190	924.264	12.69	0.7789	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			189.56190	147.364	12.69	0.2211	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			593.91290	695.634	13.15	0.6645	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			333.81290	268.734	13.15	0.3355	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			41.38400	53.366	18.17	0.0783	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,801.28400	2,646.467	18.17	0.9217	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			42.15020	54.340	18.15	0.0796	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,782.05020	2,627.440	18.15	0.9204	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			676.29950	786.534	12.90	0.7156	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			266.19950	209.634	12.90	0.2844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			41.76520	53.850	18.16	0.0789	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,791.66520	2,636.950	18.16	0.9211	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	28/09/2018	Foreign Exchange Option	13.80	Put		1,793.23880	1,653.593	16.70	0.8114	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		119.93880	147.393	16.70	0.1886	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		4,680.78610	4,517.505	19.72	0.9816	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		7.48610	11.305	19.72	0.0184	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		4,137.58940	3,976.993	19.72	0.9685	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		14.28940	20.793	19.72	0.0315	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		2,412.75650	2,264.308	17.60	0.8646	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		90.25650	109.508	17.60	0.1354	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,950.95990	2,795.741	18.41	0.9030	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		64.45990	77.141	18.41	0.0970	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,782.93970	1,646.926	16.67	0.7817	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		159.43970	191.326	16.67	0.2183	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,856.59230	4,693.838	20.03	0.9741	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		13.09230	18.238	20.03	0.0259	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		4,316.22230	4,156.433	20.03	0.9589	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		22.72230	30.833	20.03	0.0411	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		157.98270	189.180	16.73	0.2140	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,833.98270	1,697.080	16.73	0.7860	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,643.63450	4,481.968	20.03	0.9672	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		17.63450	24.068	20.03	0.0328	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		392.85100	324.964	13.43	0.3444	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		676.85100	777.064	13.43	0.6556	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,748.10930	2,595.929	18.05	0.8805	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		84.20930	100.329	18.05	0.1195	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		1,446.29960	1,598.482	12.82	0.9062	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		75.69960	59.482	12.82	0.0938	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		1,290.91650	1,167.552	15.71	0.6746	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		271.51650	316.552	15.71	0.3254	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		295.57720	241.002	13.17	0.2766	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		826.17720	940.002	13.17	0.7234	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,774.56350	1,641.669	16.63	0.7577	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		196.26350	232.169	16.63	0.2423	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		5,104.68760	4,941.176	19.99	0.9714	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		16.38760	21.676	19.99	0.0286	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		4,506.80370	4,346.407	19.99	0.9544	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		28.50370	36.907	19.99	0.0456	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		3,521.42150	3,364.248	19.27	0.9088	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		69.72150	81.548	19.27	0.0912	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,644.94510	1,515.747	16.42	0.7275	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		233.24510	273.047	16.42	0.2725	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		1,274.82930	1,154.598	15.64	0.6508	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		317.72930	366.498	15.64	0.3492	1,465,990.40	4,000	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		761.96990	666.737	14.48	0.4976	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		504.86990	578.637	14.48	0.5024	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		97.09260	113.039	18.26	0.1243	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,934.19260	2,781.139	18.26	0.8757	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			1,771.65190	1,639.277	16.60	0.7474	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			214.55190	251.177	16.60	0.2526	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			370.99920	427.308	15.22	0.3965	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,088.09920	975.408	15.22	0.6035	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,118.55800	1,004.386	15.29	0.6118	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			361.45800	416.286	15.29	0.3882	2,081,432.00	5,000	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,754.41920	2,603.075	17.95	0.8632	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			107.31920	124.975	17.95	0.1368	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			96.59110	112.456	18.28	0.1237	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,943.69110	2,790.556	18.28	0.8763	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			901.91260	1,018.911	13.24	0.7317	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			299.01260	247.010	13.24	0.2683	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			97.59750	113.623	18.25	0.1249	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,924.69750	2,771.723	18.25	0.8751	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,018.66960	4,855.643	19.95	0.9654	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			21.56960	27.543	19.95	0.0346	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,771.16870	3,612.846	19.71	0.9172	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			64.06870	74.746	19.71	0.0828	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,766.82840	1,636.385	16.57	0.7357	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			235.22840	274.185	16.57	0.2643	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,331.41140	5,167.828	19.94	0.9684	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			19.81140	25.628	19.94	0.0316	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,695.63590	4,535.383	19.94	0.9501	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			34.03590	43.183	19.94	0.0499	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,910.20160	2,759.821	18.03	0.8431	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			144.40160	164.321	18.03	0.1569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			994.54280	1,106.208	13.60	0.6995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			410.94280	351.608	13.60	0.3005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			155.56080	176.340	18.24	0.1585	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,101.96080	2,951.740	18.24	0.8415	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			156.86440	177.819	18.21	0.1598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,083.26440	2,933.219	18.21	0.8402	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			291.89530	331.919	16.69	0.2780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,958.29530	1,827.319	16.69	0.7220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			156.21070	177.077	18.22	0.1591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,092.61070	2,942.477	18.22	0.8409	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			355.60720	396.266	17.01	0.2889	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,195.60720	2,066.966	17.01	0.7111	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			354.04810	394.531	17.02	0.2878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,204.04810	2,075.231	17.02	0.7122	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			352.50180	392.804	17.03	0.2868	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,212.50180	2,083.504	17.03	0.7132	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			376.56250	404.770	18.35	0.2440	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,374.46250	3,236.770	18.35	0.7560	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,273.09280	7,119.026	19.89	0.9354	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			75.19280	87.026	19.89	0.0646	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			375.68250	403.810	18.37	0.2434	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,383.58250	3,245.810	18.37	0.7566	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			374.80650	402.854	18.38	0.2429	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,392.70650	3,254.854	18.38	0.7571	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			664.45480	714.066	17.44	0.3506	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,738.45480	2,621.866	17.44	0.6494	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			668.06480	717.922	17.42	0.3523	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,722.06480	2,605.722	17.42	0.6477	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			666.25650	715.987	17.43	0.3514	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,730.25650	2,613.787	17.43	0.6486	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,873.43190	2,756.437	17.60	0.6490	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			692.43190	743.036	17.60	0.3510	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			762.34670	816.473	17.56	0.3685	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,826.64670	2,711.873	17.56	0.6315	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			760.44270	814.453	17.57	0.3677	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,834.74270	2,719.853	17.57	0.6323	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			758.55300	812.447	17.58	0.3669	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,842.85300	2,727.847	17.58	0.6331	0.00	0	0
Total \$ / R Option												27,674,358.65	153,500	3,925,188
Total \$ / R												5,350,152,565.95	595,065	5,422,895
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.98990		11.82790			0.0000	179,848.50	15	300
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.13530		11.96990			0.0000	303,382.50	25	403
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.27690		12.11010			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.41190		12.24290			0.0000	0.00	0	34
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.68930		12.52000			0.0000	0.00	0	0
Total \$ / R MAXI Future												483,231.00	40	782
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			1.14180	0.796	39.19	0.0001	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			189,211.14180	173,010.796	39.19	0.9999	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			1.14290	0.788	39.37	0.0001	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			190,211.14290	174,010.788	39.37	0.9999	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			1.14090	0.804	39.02	0.0001	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			188,211.14090	172,010.804	39.02	0.9999	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			2,026.11700	2,599.396	16.98	0.0597	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			198,036.11700	182,069.396	16.98	0.9403	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			1,996.50790	2,558.717	16.99	0.0588	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			199,006.50790	183,028.717	16.99	0.9412	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			2,056.12120	2,640.643	16.97	0.0605	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			197,066.12120	181,110.643	16.97	0.9395	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			8,869.70050	11,059.054	16.99	0.1513	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			198,859.70050	184,369.054	16.99	0.8487	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			8,792.46570	10,964.136	17.01	0.1501	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			199,782.46570	185,274.136	17.01	0.8499	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			8,947.67670	11,154.856	16.98	0.1524	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.00	Put			197,937.67670	183,464.856	16.98	0.8476	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Put			305,795.36150	290,389.407	18.48	0.8834	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Call			9,177.95490	10,686.646	18.44	0.1177	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Put			303,887.95490	288,496.646	18.44	0.8823	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Call			9,131.49810	10,632.842	18.46	0.1171	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			304,841.49810	289,442.842	18.46	0.8829	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			9,085.36150	10,579.407	18.48	0.1166	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			35,408.48730	39,453.073	17.02	0.2878	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			220,408.48730	207,523.073	17.02	0.7122	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			35,253.39050	39,280.439	17.03	0.2868	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			221,253.39050	208,350.439	17.03	0.7132	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			35,564.40580	39,626.605	17.01	0.2889	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			219,564.40580	206,696.605	17.01	0.7111	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												483,231.00	40	782
£ / R	On 19/03/2018	Foreign Exchange Future				16.67360		16.53070			0.0000	80,400,099.20	4,822	22,373
£ / R	On 30/04/2018	Foreign Exchange Future				16.80440		16.65970			0.0000	0.00	0	9
£ / R	On 18/06/2018	Foreign Exchange Future				16.94380		16.79850			0.0000	21,976,108.60	1,297	185,805
£ / R	On 17/09/2018	Foreign Exchange Future				17.21060		17.06370			0.0000	0.00	0	13,662
£ / R	On 14/12/2018	Foreign Exchange Future				17.46860		17.31940			0.0000	0.00	0	923
£ / R	On 18/03/2019	Foreign Exchange Future				17.75000		17.59560			0.0000	0.00	0	951
£ / R	On 14/06/2019	Foreign Exchange Future				18.01200		17.85850			0.0000	0.00	0	3,115
Total £ / R Future												102,376,207.80	6,119	226,838
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			14.34530	18.161	26.99	0.0958	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			703.64530	564.561	26.99	0.9042	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			13.79210	17.425	27.05	0.0924	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			713.09210	573.825	27.05	0.9076	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			14.91920	18.927	26.92	0.0994	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			694.21920	555.327	26.92	0.9006	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Call			33.25110	43.957	25.56	0.2047	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Put			502.55110	370.357	25.56	0.7953	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Put			3,609.34450	3,466.424	56.28	0.9999	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Call			0.04450	0.024	56.28	0.0001	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		19.00	Put			2,469.42080	2,326.460	42.42	0.9996	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		19.00	Call			0.12080	0.060	42.42	0.0004	0.00	0	1,500
£ / R	On 30/04/2018	Foreign Exchange Option		17.23	Put			838.34470	737.976	20.83	0.6200	0.00	0	0
£ / R	On 30/04/2018	Foreign Exchange Option		17.23	Call			268.04470	312.376	20.83	0.3800	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			318.96660	360.579	20.98	0.3238	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			1,410.46660	1,306.779	20.98	0.6762	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Call			16,598.50000	16,743.800	28.80	1.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Put			0.00000	0.000	28.80	0.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			316.67070	358.025	20.99	0.3220	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Put			1,418.17070	1,314.225	20.99	0.6780	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			314.39000	355.484	21.00	0.3202	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,425.89000	1,321.684	21.00	0.6798	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			421.86550	474.591	20.62	0.3989	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,123.36550	1,030.791	20.62	0.6011	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,649.55920	3,503.961	22.64	0.9404	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			48.05920	47.761	22.64	0.0596	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			529.38470	576.764	20.13	0.3679	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,715.68470	1,616.164	20.13	0.6321	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			526.79440	573.995	20.14	0.3665	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,723.09440	1,623.395	20.14	0.6335	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			531.98270	579.545	20.13	0.3693	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,708.28270	1,608.945	20.13	0.6307	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			824.33750	885.876	19.23	0.4468	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,614.93750	1,527.276	19.23	0.5532	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			821.03320	882.401	19.24	0.4456	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,621.63320	1,533.801	19.24	0.5544	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			817.74690	878.939	19.24	0.4443	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,628.34690	1,540.339	19.24	0.5557	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,034.59050	1,103.484	18.85	0.4744	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,728.99050	1,643.484	18.85	0.5256	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,031.10770	1,099.842	18.85	0.4733	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,735.50770	1,649.842	18.85	0.5267	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,027.63580	1,096.212	18.86	0.4722	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,742.03580	1,656.212	18.86	0.5278	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,165.21170	1,233.312	18.69	0.4771	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,936.71170	1,851.312	18.69	0.5229	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,161.75420	1,229.710	18.70	0.4761	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,943.25420	1,857.710	18.70	0.5239	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,168.67880	1,236.923	18.69	0.4781	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,930.17880	1,844.923	18.69	0.5219	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												102,376,207.80	6,119	230,338
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11298		0.11165			0.0000	0.00	0	1,803
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11506		0.11370			0.0000	0.00	0	6,483
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11719		0.11582			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11930		0.11789			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12662		0.12521			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,286
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			0.25700	0.302	24.87	0.0039	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			835.55700	702.702	24.87	0.9961	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			0.03530	0.024	43.76	0.0002	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,835.33530	1,702.424	43.76	0.9998	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			182.74750	302.110	18.57	0.9446	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	0.11	Put			18.04750	4.509	18.57	0.0554	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			47.46400	52.848	18.56	0.1058	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,677.16400	1,546.948	18.56	0.8942	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			19.76430	20.813	21.69	0.0420	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,649.46430	2,514.913	21.69	0.9580	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			166.96640	194.504	16.53	0.3230	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			796.66640	688.604	16.53	0.6770	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			186.91180	204.598	18.70	0.2380	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,605.31180	1,485.398	18.70	0.7620	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			108.44270	113.595	21.22	0.1354	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,526.84270	2,394.395	21.22	0.8646	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			392.35060	437.235	16.83	0.4452	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			810.75060	718.035	16.83	0.5548	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			615.57630	672.281	17.14	0.5138	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			826.57630	742.581	17.14	0.4862	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			355.05030	383.671	18.84	0.3278	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,566.05030	1,453.971	18.84	0.6722	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,058.88650	1,153.832	14.50	0.7610	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			269.88650	224.132	14.50	0.2390	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			866.30920	917.658	18.91	0.4922	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,345.00920	1,256.158	18.91	0.5078	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			607.37800	638.687	20.10	0.3686	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,086.07800	1,977.187	20.10	0.6314	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,251.67500	1,323.014	17.44	0.6454	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			730.37500	661.514	17.44	0.3546	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,286
€ / R	On	19/03/2018	Foreign Exchange Future			14.70780		14.60110			0.0000	59,301,849.60	4,032	63,455
€ / R	On	29/03/2018	Foreign Exchange Future			14.73240		14.62440			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.77860		14.67070			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.84070		14.73250			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.98830		14.87960			0.0000	157,646,939.40	10,518	121,891
€ / R	On	17/09/2018	Foreign Exchange Future			15.27460		15.16390			0.0000	3,971,396.00	260	49,392
€ / R	On	14/12/2018	Foreign Exchange Future			15.55650		15.44270			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.87030		15.75330			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			16.10430		15.98890			0.0000	0.00	0	3,542
Total € / R Future												220,920,185.00	14,810	242,468
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,601.10210	1,707.800	9.75	1.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			0.00210	0.000	9.75	0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			49.79030	95.289	6.66	0.8401	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			68.69030	7.489	6.66	0.1599	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			167.31890	257.935	7.44	0.9957	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			16.21890	0.135	7.44	0.0043	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		0.31470	0.000	9.52	0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		601.41470	707.800	9.52	1.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		2,398.91910	2,292.223	44.10	0.9998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		0.01910	0.023	44.10	0.0002	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		0.02280	0.033	34.49	0.0003	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		1,788.92280	1,682.233	34.49	0.9997	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		1.99710	0.729	11.47	0.0136	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		450.89710	342.929	11.47	0.9864	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		1.44420	0.479	12.20	0.0088	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		500.34420	392.679	12.20	0.9912	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		1,898.92150	1,792.230	36.22	0.9998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		0.02150	0.030	36.22	0.0002	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		7.72140	5.149	8.66	0.0954	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		266.62140	157.349	8.66	0.9046	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		7.16030	4.579	8.80	0.0853	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		276.06030	166.780	8.80	0.9147	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		8.32950	5.796	8.51	0.1068	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		257.22950	147.996	8.51	0.8932	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		2,585.63430	2,477.663	24.22	0.9996	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		0.03430	0.063	24.22	0.0004	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put		319.44810	247.706	11.82	0.5879	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call		100.14810	136.306	11.82	0.4121	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put		598.17690	514.104	12.75	0.7159	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call		90.67690	114.805	12.75	0.2841	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		805.16640	725.471	13.39	0.6806	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		178.98810	208.622	13.35	0.3256	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		789.38810	710.322	13.35	0.6744	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call		151.46630	176.950	13.64	0.2840	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put		126.00600	101.069	11.47	0.2014	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call		705.60600	789.369	11.47	0.7986	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		176.86460	206.182	13.37	0.3225	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		797.26460	717.882	13.37	0.6775	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		174.76640	203.770	13.39	0.3194	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		65.87490	53.413	11.61	0.1199	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,888.68000	1,996.146	13.87	0.9802	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		9.08000	7.846	13.87	0.0198	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put		440.66220	380.523	12.34	0.4925	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call		320.26220	368.823	12.34	0.5075	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put		901.86630	818.649	13.64	0.7160	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		112.18900	89.335	11.41	0.1837	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		95.32220	112.880	14.30	0.1939	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,215.72220	1,124.580	14.30	0.8061	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put		156.94470	127.636	11.60	0.2389	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call		636.54470	715.936	11.60	0.7611	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		935.47490	1,031.713	11.61	0.8801	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		60.55010	48.805	11.64	0.1111	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	16.44	Call			54.95370	65.690	15.04	0.1204	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,615.35370	1,517.390	15.04	0.8796	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,400.41150	1,503.640	12.02	0.9595	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			20.81150	15.340	12.02	0.0405	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			741.78900	827.635	11.41	0.8163	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			37.38020	29.034	11.82	0.0711	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			238.33940	276.386	12.86	0.4080	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			608.73940	538.086	12.86	0.5920	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,750.60000	6,641.987	22.10	0.9993	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.20000	0.287	22.10	0.0007	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			970.15010	1,067.105	11.64	0.8889	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,671.44640	5,563.128	22.10	0.9971	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			1.04640	1.428	22.10	0.0029	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,737.20900	3,629.193	19.21	0.9851	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			6.80900	7.493	19.21	0.0149	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,166.98020	1,267.334	11.82	0.9289	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			290.52900	324.479	13.99	0.3387	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,126.62900	1,049.879	13.99	0.6613	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,469.17120	6,359.140	18.90	0.9941	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,705.06660	1,815.885	12.05	0.9310	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			41.16660	41.285	12.05	0.0690	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,077.51070	1,167.822	11.84	0.8067	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			163.61070	143.222	11.84	0.1933	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			122.50100	140.788	15.45	0.1658	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,758.14620	1,669.669	15.09	0.7910	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			162.04620	184.269	15.09	0.2090	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			326.11790	363.407	13.77	0.3714	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,012.21790	938.806	13.77	0.6286	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			121.49980	139.668	15.46	0.1646	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			24.03610	26.474	18.48	0.0349	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.07120	3.740	18.90	0.0059	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,420.13610	4,311.874	18.48	0.9651	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,067.59980	1,975.068	15.46	0.8354	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			120.50700	138.557	15.47	0.1635	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,076.60700	1,983.957	15.47	0.8365	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,058.60100	1,966.188	15.45	0.8342	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			177.64220	197.758	16.23	0.1784	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,614.94220	2,521.258	16.23	0.8216	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			176.69000	196.724	16.24	0.1775	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,623.99000	2,530.224	16.24	0.8225	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			175.74050	195.696	16.25	0.1767	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,633.04050	2,539.196	16.25	0.8233	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,104.83240	1,038.826	13.94	0.5220	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			714.92550	766.278	13.92	0.4814	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,091.62550	1,025.978	13.92	0.5186	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			711.51760	762.691	13.93	0.4797	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	18/03/2019	Foreign Exchange Option	16.14	Put			1,098.21760	1,032.391	13.93	0.5203	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			708.13240	759.126	13.94	0.4780	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,574.10340	1,504.302	14.70	0.5796	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			690.26570	735.707	14.71	0.4191	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,581.36570	1,511.407	14.71	0.5809	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			695.75320	741.516	14.70	0.4217	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,566.85320	1,497.215	14.70	0.5783	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			693.00340	738.602	14.70	0.4204	0.00	0	0
Total € / R Option												0.00	0	648,590
Total € / R												220,920,185.00	14,810	891,058
AUS / R	On	19/03/2018	Foreign Exchange Future			9.26520		9.25840			0.0000	4,632,600.00	500	4,141
AUS / R	On	29/03/2018	Foreign Exchange Future			9.27530		9.26740			0.0000	0.00	0	46
AUS / R	On	18/06/2018	Foreign Exchange Future			9.38110		9.37390			0.0000	0.00	0	9,183
AUS / R	On	17/09/2018	Foreign Exchange Future			9.49780		9.49070			0.0000	0.00	0	400
AUS / R	On	14/12/2018	Foreign Exchange Future			9.61140		9.60330			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			9.84870		9.84130			0.0000	0.00	0	0
Total AUS / R Future												4,632,600.00	500	24,582
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			741.66370	734.842	26.27	0.9993	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			0.05910	0.040	26.48	0.0007	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			751.65910	744.839	26.48	0.9993	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			0.06860	0.044	26.06	0.0007	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			731.66860	724.844	26.06	0.9993	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			0.06370	0.042	26.27	0.0007	0.00	0	0
AUS / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			57.39990	56.093	11.60	0.3881	0.00	0	0
AUS / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			104.79990	111.393	11.60	0.6119	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			17.72360	17.312	14.07	0.0614	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,143.82360	1,136.212	14.07	0.9386	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			17.31270	16.921	14.09	0.0602	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,153.41270	1,145.821	14.09	0.9398	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			18.14510	17.712	14.04	0.0627	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,134.24510	1,126.612	14.04	0.9373	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			31.53800	31.879	14.79	0.0743	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,660.83800	1,654.080	14.79	0.9257	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			31.09870	31.428	14.81	0.0733	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,670.39870	1,663.628	14.81	0.9267	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			31.98400	32.339	14.78	0.0752	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,651.28400	1,644.539	14.78	0.9248	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,931.11770	1,921.961	15.62	0.8927	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			63.79530	62.742	15.64	0.1064	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,940.49530	1,931.342	15.64	0.8936	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			63.17960	62.132	15.65	0.1055	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,949.87960	1,940.732	15.65	0.8945	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			64.41770	63.361	15.62	0.1073	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			242.50140	239.380	14.34	0.2689	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,411.20140	1,400.680	14.34	0.7311	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			240.72700	237.609	14.35	0.2673	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,419.42700	1,408.909	14.35	0.7327	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			244.28600	241.165	14.33	0.2706	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,402.98600	1,392.465	14.33	0.7294	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,632,600.00	500	24,582
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.15480		9.07150			0.0000	0.00	0	100
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.28290		9.19800			0.0000	0.00	0	940
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.42510		9.33890			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,040
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			0.01580	0.015	30.04	0.0002	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			998.51580	915.215	30.04	0.9998	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			0.01560	0.015	30.29	0.0002	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			1,008.51560	925.215	30.29	0.9998	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			0.01590	0.016	29.79	0.0003	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			988.51590	905.216	29.79	0.9997	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			6.66260	8.969	15.90	0.0316	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,628.66260	1,546.069	15.90	0.9684	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			6.51060	8.775	15.92	0.0309	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,638.51060	1,555.875	15.92	0.9691	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			6.81830	9.167	15.88	0.0322	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,618.81830	1,536.267	15.88	0.9678	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			365.74210	402.444	13.17	0.5024	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			506.84210	457.344	13.17	0.4976	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			361.98060	398.377	13.19	0.4987	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			513.08060	463.277	13.19	0.5013	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			369.53570	406.552	13.16	0.5060	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			500.63570	451.452	13.16	0.4940	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,040
CF CANDCO	On	28/03/2018	Foreign Exchange Future			0.16420		0.70440			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			0.03780		0.26070			0.0000	0.00	0	5,000
Total CF CANDO CAHC Future												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												0.00	0	5,000
CF CANDOOn	28/03/2018	Foreign Exchange Future			10.28260		32.73480				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			12.57150		12.49110				0.0000	0.00	0	0
CHF / R	On 18/06/2018	Foreign Exchange Future			12.82400		12.74130				0.0000	0.00	0	1,215
CHF / R	On 17/09/2018	Foreign Exchange Future			13.08210		12.99800				0.0000	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Future			13.33720		13.24870				0.0000	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Future			14.12620		14.04460				0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On 19/03/2018	Foreign Exchange Option	14.15	Call			0.14260	0.082	40.42	0.0007	0.00	0.00	0	0
CHF / R	On 19/03/2018	Foreign Exchange Option	14.15	Put			1,659.04260	1,578.582	40.42	0.9993	0.00	0.00	0	0
CHF / R	On 19/03/2018	Foreign Exchange Option	14.16	Call			0.13970	0.081	40.63	0.0007	0.00	0.00	0	0
CHF / R	On 19/03/2018	Foreign Exchange Option	14.16	Put			1,669.03970	1,588.581	40.63	0.9993	0.00	0.00	0	0
CHF / R	On 19/03/2018	Foreign Exchange Option	14.14	Call			0.14570	0.082	40.21	0.0007	0.00	0.00	0	0
CHF / R	On 19/03/2018	Foreign Exchange Option	14.14	Put			1,649.04570	1,568.582	40.21	0.9993	0.00	0.00	0	0
CHF / R	On 18/06/2018	Foreign Exchange Option	14.53	Call			26.46060	30.290	16.06	0.0680	0.00	0.00	0	0
CHF / R	On 18/06/2018	Foreign Exchange Option	14.53	Put			1,815.16060	1,736.290	16.06	0.9320	0.00	0.00	0	0
CHF / R	On 18/06/2018	Foreign Exchange Option	14.54	Call			26.20440	29.990	16.10	0.0673	0.00	0.00	0	0
CHF / R	On 18/06/2018	Foreign Exchange Option	14.54	Put			1,824.90440	1,745.990	16.10	0.9327	0.00	0.00	0	0
CHF / R	On 18/06/2018	Foreign Exchange Option	14.55	Call			25.95170	29.693	16.13	0.0666	0.00	0.00	0	0
CHF / R	On 18/06/2018	Foreign Exchange Option	14.55	Put			1,834.65170	1,755.693	16.13	0.9334	0.00	0.00	0	0
CHF / R	On 17/09/2018	Foreign Exchange Option	15.04	Call			59.88260	70.141	15.17	0.1079	0.00	0.00	0	0
CHF / R	On 17/09/2018	Foreign Exchange Option	15.04	Put			2,101.88260	2,028.041	15.17	0.8921	0.00	0.00	0	0
CHF / R	On 17/09/2018	Foreign Exchange Option	15.05	Call			59.18030	69.336	15.17	0.1069	0.00	0.00	0	0
CHF / R	On 17/09/2018	Foreign Exchange Option	15.05	Put			2,111.18030	2,037.236	15.17	0.8931	0.00	0.00	0	0
CHF / R	On 17/09/2018	Foreign Exchange Option	15.03	Call			60.59110	70.954	15.16	0.1090	0.00	0.00	0	0
CHF / R	On 17/09/2018	Foreign Exchange Option	15.03	Put			2,092.59110	2,018.855	15.16	0.8910	0.00	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Option	13.21	Call			611.79650	660.085	12.98	0.5563	0.00	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Option	13.21	Put			573.09650	532.885	12.98	0.4437	0.00	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Option	13.22	Call			607.29990	655.388	12.99	0.5536	0.00	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Option	13.22	Put			578.59990	538.188	12.99	0.4464	0.00	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Option	13.20	Call			616.31580	664.810	12.98	0.5589	0.00	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Option	13.20	Put			567.61580	527.610	12.98	0.4411	0.00	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.73	Call			644.34400	669.574	14.66	0.4310	0.00	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.73	Put			1,329.74400	1,273.374	14.66	0.5690	0.00	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.74	Call			641.56990	666.677	14.67	0.4294	0.00	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.74	Put			1,336.96990	1,280.477	14.67	0.5706	0.00	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.72	Call			647.13220	672.478	14.65	0.4325	0.00	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.72	Put			1,322.53220	1,266.278	14.65	0.5675	0.00	0.00	0	0
Total CHF / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.89300		1.87160			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.90680		1.88470			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.92010		1.89810			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.93330		1.91070			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.95980		1.93770			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			495.66110	284.453	13.55	0.8743	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			7.01620	7.956	14.55	0.0720	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			591.01620	377.956	14.55	0.9280	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			4.20950	4.487	15.55	0.0416	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			688.20950	474.487	15.55	0.9584	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			11.66110	14.453	13.55	0.1257	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			119.27560	154.087	13.65	0.2124	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,472.27560	1,286.087	13.65	0.7876	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			107.16720	138.621	13.75	0.1943	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,560.16720	1,370.621	13.75	0.8057	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			132.70860	171.182	13.54	0.2318	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,385.70860	1,203.181	13.54	0.7682	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			153.89550	187.272	14.93	0.1780	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,472.89550	2,286.272	14.93	0.8220	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			144.78650	176.443	15.04	0.1688	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,563.78650	2,375.443	15.04	0.8312	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			136.27830	166.312	15.15	0.1600	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,655.27830	2,465.312	15.15	0.8400	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			897.51080	1,007.954	13.38	0.5646	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			890.51080	774.954	13.38	0.4354	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			855.32630	960.893	13.44	0.5468	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			948.32630	827.893	13.44	0.4532	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			941.50230	1,056.870	13.32	0.5825	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			834.50230	723.870	13.32	0.4175	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,406.61000	1,281.237	14.06	0.4819	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,046.41990	1,139.152	14.12	0.5055	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,469.41990	1,341.152	14.12	0.4945	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,010.43770	1,100.335	14.17	0.4930	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,533.43770	1,402.335	14.17	0.5070	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,083.61000	1,179.237	14.06	0.5181	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			1.99520		1.98150			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.03530		2.02090			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.07630		2.06210			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	14/12/2018	Foreign Exchange Future			2.11150		2.09650			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27530		2.26190			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			0.45220	0.361	33.83	0.0020	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,985.45220	1,848.361	33.83	0.9980	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			0.38660	0.323	35.06	0.0018	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,085.38660	1,948.323	35.06	0.9982	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			0.53400	0.407	32.61	0.0024	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,885.53400	1,748.407	32.61	0.9976	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			95.89580	90.123	14.96	0.1220	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,186.89580	2,037.123	14.96	0.8780	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			109.49960	113.660	14.95	0.1475	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,000.49960	1,860.660	14.95	0.8525	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			102.40500	101.309	14.96	0.1343	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,093.40500	1,948.309	14.96	0.8657	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			149.67210	185.027	16.23	0.1553	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,028.67210	2,922.027	16.23	0.8447	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			138.98600	173.124	16.25	0.1471	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,117.98600	3,010.124	16.25	0.8529	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			128.97380	161.917	16.27	0.1391	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,207.97380	3,098.917	16.27	0.8609	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,006.31930	925.106	14.21	0.4425	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,029.62870	1,095.988	14.29	0.5422	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,064.62870	980.988	14.29	0.4578	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,114.58850	1,185.845	14.12	0.5730	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			949.58850	870.845	14.12	0.4270	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,071.31930	1,140.106	14.21	0.5575	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,051.28310	2,121.223	14.29	0.6681	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			932.28310	868.223	14.29	0.3319	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,998.77660	2,067.329	14.36	0.6571	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			979.77660	914.329	14.36	0.3429	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,104.47410	2,176.399	14.23	0.6792	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			885.47410	823.399	14.23	0.3208	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			1.52870		1.50860			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.55200		1.53120			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.57290		1.55190			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.59190		1.57060			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.68420		1.66330			0.0000	0.00	0	0
Total HK\$/R Future												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
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			0.02220	0.017	38.93	0.0001	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,314.02220	2,113.017	38.93	0.9999	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.02240	0.016	40.37	0.0001	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,414.02240	2,213.016	40.37	0.9999	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			0.02210	0.018	37.49	0.0001	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,214.02210	2,013.018	37.49	0.9999	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			30.54630	40.400	16.50	0.0722	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,318.54630	2,120.400	16.50	0.9278	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			26.91720	35.596	16.60	0.0645	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,414.91720	2,215.596	16.60	0.9355	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			34.66200	45.837	16.41	0.0807	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,222.66200	2,025.837	16.41	0.9193	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			72.33210	92.534	16.91	0.1070	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,953.33210	2,763.534	16.91	0.8930	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			67.13790	86.137	17.01	0.1003	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,048.13790	2,857.137	17.01	0.8997	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			61.13900	80.260	17.10	0.0941	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,142.13900	2,951.260	17.10	0.9059	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			768.95670	879.586	14.04	0.5694	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			762.95670	660.586	14.04	0.4306	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			728.30190	833.794	14.13	0.5487	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			822.30190	714.794	14.13	0.4513	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			811.72240	927.561	13.94	0.5903	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			705.72240	608.561	13.94	0.4097	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			796.62290	874.657	15.88	0.4366	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,763.62290	1,632.657	15.88	0.5634	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			769.60130	845.214	15.97	0.4249	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,836.60130	1,703.214	15.97	0.5751	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			824.71880	905.234	15.79	0.4486	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,691.71880	1,563.234	15.79	0.5514	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			0.11840		0.11670			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11730		0.11630			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11630		0.11600			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11760		0.11530			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11150		0.11150			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			1.55680		1.54230			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.58130		1.56610			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.60590		1.59070			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	14/12/2018	Foreign Exchange Future			1.62780		1.61180			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67660		1.66150			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			8.64420		8.62970			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.74640		8.73050			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.84910		8.83240			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.94840		8.93050			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.45780		9.44690			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			0.02870	0.020	28.84	0.0003	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			820.32870	805.820	28.84	0.9997	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			0.02620	0.019	29.02	0.0003	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			830.32620	815.819	29.02	0.9997	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			0.03140	0.021	28.65	0.0004	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			810.33140	795.821	28.65	0.9996	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,138.24800	1,122.675	15.19	0.9335	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			19.61100	19.948	15.14	0.0693	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,119.11100	1,103.548	15.14	0.9307	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			19.17450	19.507	15.17	0.0679	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,128.67450	1,113.106	15.17	0.9321	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			18.74800	19.075	15.19	0.0665	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			68.86460	71.958	15.03	0.1530	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,166.46460	1,152.858	15.03	0.8470	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			67.85650	70.919	15.05	0.1511	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,175.45650	1,161.819	15.05	0.8489	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			69.88930	73.011	15.01	0.1550	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,157.48930	1,143.911	15.01	0.8450	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			429.21270	435.348	13.67	0.5343	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			418.71270	406.948	13.67	0.4657	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			424.71310	430.760	13.67	0.5305	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			424.21310	412.360	13.67	0.4695	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			420.24810	426.213	13.68	0.5268	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			429.74810	417.813	13.68	0.4732	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			427.67220	428.871	14.69	0.4173	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			900.77220	891.071	14.69	0.5827	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			424.70600	425.896	14.71	0.4150	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			907.80600	898.096	14.71	0.5850	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			430.65980	431.867	14.68	0.4196	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			893.75980	884.067	14.68	0.5804	0.00	0	0
Total NZ\$ / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R									0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.24930		1.23650			0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Future			1.25900		1.24590			0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Future			1.26720		1.25380			0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Future			1.27360		1.26010			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.34820		1.33580			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			635.00000	507.000		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			735.00000	607.000		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			835.00000	707.000		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			741.00000	610.000		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			841.00000	710.000		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			641.00000	510.000		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			1,162.00000	1,028.000		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			1,262.00000	1,128.000		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			1,062.00000	928.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			1.00000	136.000		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	36.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Put			99.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Call			101.00000	236.000		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			158.00000	282.000		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			58.00000	182.000		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			258.00000	382.000		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			1.39060		1.39760			0.0000	0.00	0	0
QUANTO £On 18/06/2018 Foreign Exchange Future			1.39620		1.40340			0.0000	0.00	0	1,176
QUANTO £On 17/09/2018 Foreign Exchange Future			1.40190		1.40910			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$ Future									0.00	0	1,176
Total QUANTO £ / \$									0.00	0	1,176
QUANTO €On 19/03/2018 Foreign Exchange Future			1.22670		1.23450			0.0000	0.00	0	0
QUANTO €On 18/06/2018 Foreign Exchange Future			1.23510		1.24310			0.0000	0.00	0	190
QUANTO €On 17/09/2018 Foreign Exchange Future			1.24420		1.25220			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			8.85140	0.11295	8.95680			0.0000	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Future			8.69120	0.11295	8.79480			0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Future			8.53300	0.11295	8.63440			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		0.11295	637.12080	139.537	13.09	0.2299	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.93	Put		0.11295	369.12080	925.537	13.09	0.7701	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.94	Call		0.11295	580.37310	118.291	13.09	0.2023	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.94	Put		0.11295	412.37310	1,004.291	13.09	0.7977	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.92	Call		0.11295	697.03900	163.623	13.09	0.2595	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.92	Put		0.11295	329.03900	849.623	13.09	0.7405	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	9.07	Put		0.11295	1,239.78380	2,193.755	13.09	0.9798	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	9.07	Call		0.11295	107.78380	7.755	13.09	0.0202	0.00	0	11,700
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Call		0.11295	2,989.80400	2,814.632	15.12	0.5340	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Put		0.11295	1,641.80400	2,502.632	15.12	0.4660	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Call		0.11295	1,837.12650	1,759.053	14.81	0.3961	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Put		0.11295	2,789.12650	3,747.053	14.81	0.6039	0.00	0	1,200
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Call		0.11295	2,931.97530	2,758.313	15.09	0.5280	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Put		0.11295	1,683.97530	2,546.314	15.09	0.4720	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Call		0.11295	2,874.84540	2,702.195	15.05	0.5220	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Put		0.11295	1,726.84540	2,590.195	15.05	0.4780	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.11295	3,277.14780	3,413.501	15.74	0.4863	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.11295	3,133.14780	4,283.501	15.74	0.5137	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.11295	3,375.85210	3,502.672	15.74	0.4945	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.11295	3,031.85210	4,172.672	15.74	0.5055	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.11295	3,326.25170	3,457.881	15.74	0.4904	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.11295	3,082.25170	4,227.881	15.74	0.5096	0.00	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			22,076.61000		21,866.57000			0.0000	0.00	0	0
Total RAIN Future									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												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.09620		9.02740			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.22560		9.15400			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.35420		9.28230			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.47650		9.40300			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.04950		9.98270			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			0.01680	0.018	29.06	0.0003	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			932.61680	863.818	29.06	0.9997	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.01650	0.018	29.29	0.0003	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			942.61650	873.818	29.29	0.9997	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			0.01710	0.019	28.83	0.0003	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			922.61710	853.819	28.83	0.9997	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			27.36100	32.120	13.91	0.1060	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			973.36100	906.520	13.91	0.8940	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			26.74780	31.387	13.93	0.1039	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			982.74780	915.787	13.93	0.8961	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			27.98780	32.870	13.88	0.1082	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			963.98780	897.270	13.88	0.8918	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			118.64150	135.146	13.56	0.2599	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			836.34150	780.946	13.56	0.7401	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			117.02320	133.333	13.58	0.2570	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			844.72320	789.133	13.58	0.7430	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			120.28330	136.985	13.53	0.2629	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			827.98330	772.784	13.53	0.7371	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			427.69500	462.928	12.54	0.5629	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			394.69500	356.428	12.54	0.4371	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			423.20440	458.185	12.55	0.5591	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			400.20440	361.685	12.55	0.4409	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			432.22500	467.715	12.53	0.5668	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			389.22500	351.215	12.53	0.4332	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			594.35510	623.271	13.30	0.5455	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			601.65510	563.771	13.30	0.4545	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			590.23350	618.977	13.31	0.5428	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			607.53350	569.477	13.31	0.4572	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			586.20980	614.716	13.33	0.5402	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			613.50980	575.216	13.33	0.4598	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			3.05800		3.03620			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.01550		2.99260			0.0000	0.00	0	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			2.96900		2.94730			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	14/12/2018	Foreign Exchange Future			2.92180		2.89970			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.91690		2.90000			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			0.00440	0.003	42.08	0.0001	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			483.80440	462.003	42.08	0.9999	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.00430	0.003	42.80	0.0001	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			493.80430	472.003	42.80	0.9999	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.00450	0.004	41.37	0.0001	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			473.80450	452.003	41.37	0.9999	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.92520	1.100	16.75	0.0127	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			668.32520	645.600	16.75	0.9873	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.91640	1.088	16.93	0.0124	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			678.31640	655.588	16.93	0.9876	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.93450	1.113	16.57	0.0129	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			658.33450	635.613	16.57	0.9871	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			10.97920	12.947	13.18	0.1017	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			423.67920	403.947	13.18	0.8983	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			10.35460	12.184	13.20	0.0965	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			433.05460	413.184	13.20	0.9035	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			11.64040	13.753	13.16	0.1071	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			414.34040	394.753	13.16	0.8929	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			97.96520	106.021	12.67	0.4623	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			168.26520	154.221	12.67	0.5377	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			94.27850	102.058	12.68	0.4503	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			174.57850	160.258	12.68	0.5497	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			101.76660	110.105	12.65	0.4745	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			162.06660	148.305	12.65	0.5255	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			36.36730	37.979	15.52	0.1552	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			666.36730	651.079	15.52	0.8448	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			35.73780	37.334	15.59	0.1525	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			675.73780	660.434	15.59	0.8475	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			37.01380	38.641	15.45	0.1579	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			657.01380	641.741	15.45	0.8421	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			1.25460		1.23230			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.23770		1.21590			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.21990		1.19830			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.19870		1.17740			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0

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									0.00	0	0
Total Futures									5 650 890 431.10	463,034	2,027,654
Total Options									27 674 358.65	153,500	4,590,178
Grand Total:									5,678,564,789.75	616,534	6,617,832