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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/03/2018 Foreign Exchange Future			11.79680		11.81930			0.0000	0.00	0	6,178
\$ / R On 19/03/2018 Foreign Exchange Future			11.80150		11.82680			0.0000	1,634,755,581.50	138,521	565,585
\$ / R On 22/03/2018 Foreign Exchange Future			11.80610		11.83230			0.0000	0.00	0	30,000
\$ / R On 28/03/2018 Foreign Exchange Future			11.81640		11.84240			0.0000	0.00	0	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.81820		11.84410			0.0000	425,455.20	36	1,709
\$ / R On 06/04/2018 Foreign Exchange Future			11.83220		11.85760			0.0000	0.00	0	20,000
\$ / R On 16/04/2018 Foreign Exchange Future			11.84970		11.87440			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.85640		11.88720			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.85730		11.88880			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.86150		11.89680			0.0000	0.00	0	506
\$ / R On 02/05/2018 Foreign Exchange Future			11.86320		11.89990			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.86740		11.90790			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.86910		11.91110			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.87080		11.91430			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.87330		11.91910			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.87420		11.92060			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.88080		11.92520			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.90960		11.94520			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.94740		11.97290			0.0000	562,591,118.60	47,089	589,743
\$ / R On 29/06/2018 Foreign Exchange Future			11.96410		11.98980			0.0000	0.00	0	445
\$ / R On 02/07/2018 Foreign Exchange Future			11.96870		11.99450			0.0000	0.00	0	100

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 Future			11.97470		12.00060			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.99600		12.02230			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.00210		12.02840			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.00360		12.03000			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.01280		12.03920			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.02340		12.05000			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.03260		12.05930			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.05990		12.08710			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.08580		12.11320			0.0000	71,209,533.60	5,892	43,726
\$ / R	On	28/09/2018	Foreign Exchange Future			12.10240		12.12980			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.14300		12.17040			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.14900		12.17640			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.15210		12.17940			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.15960		12.18690			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.17160		12.19900			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.17610		12.20350			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.19720		12.22450			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.21380		12.24110			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.21830		12.24560			0.0000	647,569.90	53	18,553
\$ / R	On	31/12/2018	Foreign Exchange Future			12.24370		12.27080			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.30920		12.33620			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.35860		12.38540			0.0000	0.00	0	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.49550		12.52130			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.77870		12.80240			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.08140		13.10500			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.16310		13.18740			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.24840		13.27330			0.0000	0.00	0	0
Total \$ / R Future												2,269,629,258.80	191,591	1,420,408
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,510.72270	2,533.200	57.47	1.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.02270	0.000	57.47	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00070	0.001	66.52	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,673.20070	5,698.501	66.52	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00070	0.001	66.52	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,683.20070	5,708.501	66.52	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00070	0.001	66.52	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			5.18140	2.919	13.21	0.0364	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			185.16040	156.107	12.01	0.7690	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			28.36040	24.607	12.01	0.2310	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			0.73980	0.451	18.59	0.0051	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			93.80550	68.910	11.29	0.5064	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			67.00550	67.410	11.29	0.4936	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call			177.23440	148.288	11.95	0.7527	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put			30.43440	26.788	11.95	0.2473	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			381.98140	354.419	13.21	0.9636	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			89.91790	98.358	11.82	0.6037	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	11.60	Call			243.79260	214.656	12.39	0.8626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			16.99260	13.156	12.39	0.1374	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			146.87850	118.676	11.73	0.6802	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			40.07850	37.176	11.73	0.3198	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			723.93980	748.951	18.59	0.9949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			7.78980	4.930	12.94	0.0584	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			7.13240	4.724	15.53	0.0487	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			380.33240	403.224	15.53	0.9513	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			28.00640	19.322	13.31	0.1787	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			191.20640	207.822	13.31	0.8213	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			66.71790	49.858	11.82	0.3963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			0.05190	0.025	21.08	0.0003	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.02200	0.016	66.52	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,563.22200	4,588.516	66.52	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			644.49010	669.322	18.09	0.9910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			1.29010	0.822	18.09	0.0090	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			334.58980	306.430	12.94	0.9416	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			873.46530	898.649	19.52	0.9982	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,523.21740	1,548.514	26.40	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			0.01740	0.014	26.40	0.0001	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			29.86010	20.692	13.20	0.1898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			183.06010	199.192	13.20	0.8102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,123.25190	1,148.525	21.08	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.02810	0.039	44.29	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,833.21300	1,858.513	30.83	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.01300	0.013	30.83	0.0001	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			923.38980	948.603	19.83	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			0.18980	0.103	19.83	0.0012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			0.26530	0.149	19.52	0.0018	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,693.21460	1,718.513	28.83	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			11.26010	7.478	14.79	0.0751	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			314.46010	335.978	14.79	0.9249	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			5.16230	3.434	16.06	0.0358	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			428.36230	451.934	16.06	0.9642	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,593.22810	2,618.539	44.29	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.01200	0.013	32.69	0.0001	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			0.01810	0.014	25.97	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,493.21810	1,518.514	25.97	0.9999	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			0.02140	0.015	24.26	0.0002	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,373.22140	1,398.515	24.26	0.9998	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.01460	0.013	28.83	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.01080	0.013	35.98	0.0001	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			0.01250	0.013	31.69	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,893.21250	1,918.513	31.69	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			0.02110	0.015	24.40	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,383.22110	1,408.515	24.40	0.9998	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	13.79	Put			1,963.21200	1,988.513	32.69	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.05360	0.067	48.60	0.0004	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,873.21260	1,898.513	31.40	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.01260	0.013	31.40	0.0001	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,713.24380	2,738.556	47.16	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.04380	0.056	47.16	0.0003	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,193.21080	2,218.513	35.98	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			2,013.21170	2,038.513	33.40	0.9999	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.01110	0.013	34.98	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,123.21110	2,148.513	34.98	0.9999	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,293.21050	2,318.514	37.41	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.01050	0.014	37.41	0.0001	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,773.25360	2,798.567	48.60	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			993.31950	1,018.563	20.27	0.9992	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.01120	0.013	34.69	0.0001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,103.21120	2,128.513	34.69	0.9999	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,423.21330	2,448.521	40.22	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.01330	0.021	40.22	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			0.01170	0.013	33.40	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.01070	0.013	36.69	0.0001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,743.24860	2,768.561	47.88	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.04860	0.061	47.88	0.0003	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.01140	0.013	34.12	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			2,063.21140	2,088.513	34.12	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			0.11950	0.063	20.27	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,963.29480	2,988.609	53.14	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.06900	0.083	50.51	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,853.26900	2,878.583	50.51	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.01100	0.013	35.41	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,153.21100	2,178.513	35.41	0.9999	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,243.21070	2,268.513	36.69	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,333.21040	2,358.514	38.07	0.9999	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,863.36360	3,888.627	66.52	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.16360	0.127	66.52	0.0005	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.01150	0.018	39.51	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,393.21150	2,418.518	39.51	0.9999	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.09480	0.109	53.14	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,663.23660	2,688.548	45.96	0.9997	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,693.24080	2,718.553	46.68	0.9997	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.04080	0.053	46.68	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,743.42740	3,768.678	66.52	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.22740	0.178	66.52	0.0007	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.01040	0.014	38.07	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			0.01230	0.013	31.98	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,923.28480	2,948.599	52.18	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.08480	0.099	52.18	0.0005	0.00	0	25,047

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	14.44	Put			2,613.23040	2,638.541	44.77	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.03040	0.041	44.77	0.0002	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.03660	0.048	45.96	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.12640	0.140	55.77	0.0006	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.01070	0.013	36.41	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,223.21070	2,248.513	36.41	0.9999	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.01040	0.017	39.03	0.0001	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,373.21040	2,398.517	39.03	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,913.21230	1,938.513	31.98	0.9999	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.14290	0.156	56.97	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			0.05530	0.027	21.02	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,113.25530	1,138.527	21.02	0.9997	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.03800	0.050	46.20	0.0003	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,673.23800	2,698.550	46.20	0.9997	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			3,073.32640	3,098.640	55.77	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,393.22080	1,418.515	24.54	0.9998	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			0.64430	0.389	18.71	0.0044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			743.84430	768.889	18.71	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			2.57230	1.756	17.23	0.0186	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			535.77230	560.256	17.23	0.9814	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,123.34290	3,148.656	56.97	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.16080	0.173	58.16	0.0007	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,623.23150	2,648.543	45.01	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.03150	0.043	45.01	0.0003	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,933.21220	1,958.513	32.26	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.01220	0.013	32.26	0.0001	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			0.02080	0.015	24.54	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.27780	0.281	64.38	0.0011	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,173.21090	2,198.513	35.69	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.01090	0.013	35.69	0.0001	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.01360	0.013	29.97	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,773.21360	1,798.513	29.97	0.9999	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,173.36080	3,198.673	58.16	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.04330	0.032	66.52	0.0001	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			2.00940	1.390	17.65	0.0148	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			575.20940	599.890	17.65	0.9852	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			3,033.31420	3,058.628	54.81	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.11420	0.128	54.81	0.0006	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,433.47780	3,458.782	64.38	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,083.21130	2,108.513	34.41	0.9999	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.01040	0.016	38.55	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,353.21040	2,378.515	38.55	0.9999	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,673.21480	1,698.513	28.54	0.9999	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			0.01480	0.013	28.54	0.0001	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,333.24330	4,358.532	66.52	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.06860	0.052	66.52	0.0002	0.00	0	13,176

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	15.50	Put		3,673.47480	3,698.716	66.52	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		0.27480	0.216	66.52	0.0008	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		0.01640	0.014	27.11	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		1,573.21640	1,598.514	27.11	0.9999	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		0.01130	0.013	34.41	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		1,243.22680	1,268.517	22.40	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1.04670	0.656	18.27	0.0073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		674.24670	699.156	18.27	0.9927	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		26.26210	18.043	13.41	0.1682	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		199.46210	216.543	13.41	0.8318	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		4,173.26860	4,198.552	66.52	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		0.12960	0.143	56.01	0.0006	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		3,283.40520	3,308.715	60.80	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		0.20520	0.215	60.80	0.0009	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		0.01990	0.015	24.97	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		1,423.21990	1,448.515	24.97	0.9998	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		0.02680	0.017	22.40	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		0.01860	0.014	25.69	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		0.03800	0.018	21.40	0.0002	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		1,173.23800	1,198.518	21.40	0.9998	0.00	0	80,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		3,923.33860	3,948.607	66.52	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		0.13860	0.107	66.52	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		3,083.32960	3,108.643	56.01	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		5,663.20070	5,688.501	66.52	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		3,633.50610	3,658.742	66.52	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		0.30610	0.242	66.52	0.0009	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		0.01680	0.014	26.83	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		1,553.21680	1,578.514	26.83	0.9999	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		1,473.21860	1,498.514	25.69	0.9998	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put		211.60700	226.025	13.51	0.7755	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call		43.90700	32.125	13.51	0.2245	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Put		120.60830	128.892	12.61	0.6036	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Call		82.90830	64.992	12.61	0.3964	0.00	0	15,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put		77.81170	80.504	12.90	0.3721	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call		200.21170	176.904	12.90	0.6279	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put		59.30400	61.322	13.08	0.3030	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call		241.70400	217.722	13.08	0.6970	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put		131.97870	140.302	12.83	0.5383	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call		124.37870	106.702	12.83	0.4617	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put		1,157.43600	1,182.985	18.69	0.9922	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call		1.53600	1.185	18.69	0.0078	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call		179.84430	157.532	12.83	0.5782	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put		95.74430	99.332	12.83	0.4218	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put		147.04200	155.868	12.97	0.5586	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call		121.14200	104.068	12.97	0.4414	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call		198.57540	175.812	12.90	0.6144	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put			84.47540	87.612	12.90	0.3856	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put			126.07200	132.722	12.83	0.5095	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call			140.17200	120.922	12.83	0.4905	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,755.97150	2,781.880	29.95	0.9996	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.07150	0.080	29.95	0.0004	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			60.85880	62.880	12.36	0.2697	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			308.45880	285.080	12.36	0.7303	0.00	0	120,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			248.95420	261.170	13.44	0.6523	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			106.55420	93.370	13.44	0.3477	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put			0.00000	297.613	13.64	0.6929	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call			0.00000	79.813	13.64	0.3071	1,596,256.00	20,000	20,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			419.70520	435.081	14.13	0.7495	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			84.10520	74.781	14.13	0.2505	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,403.54680	2,434.361	19.93	0.9968	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.74680	0.761	19.93	0.0032	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,112.10570	3,143.660	24.75	0.9968	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.90570	0.960	24.75	0.0032	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,921.64950	3,953.122	27.53	0.9986	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.44950	0.422	27.53	0.0014	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,906.74600	1,941.367	17.98	0.9890	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			3.54600	2.867	17.98	0.0110	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,763.94690	3,799.200	26.40	0.9978	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.74690	0.700	26.40	0.0022	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,334.34640	3,369.707	25.31	0.9963	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			1.14640	1.207	25.31	0.0037	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			355.73890	375.449	13.70	0.6465	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			152.53890	136.949	13.70	0.3535	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			331.38050	304.628	12.57	0.6268	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			134.58050	143.128	12.57	0.3732	0.00	0	400
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			181.48570	192.982	12.78	0.4457	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			281.38570	256.182	12.78	0.5543	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			672.65560	700.339	15.06	0.8186	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			72.55560	63.539	15.06	0.1814	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			472.55060	440.948	12.27	0.7604	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			72.65060	77.748	12.27	0.2396	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			297.68370	317.676	13.30	0.5751	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			205.58370	185.076	13.30	0.4249	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			4.98990	4.040	17.62	0.0142	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,953.88990	1,994.940	17.62	0.9858	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,719.95380	3,761.882	24.79	0.9971	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			1.05380	0.982	24.79	0.0029	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			884.01220	918.518	15.64	0.8675	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			55.11220	47.618	15.64	0.1325	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,487.61550	2,531.097	19.08	0.9934	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			1.91550	1.897	19.08	0.0066	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,841.83360	3,887.557	24.07	0.9975	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	14/05/2018	Foreign Exchange Option	15.76	Call		0.93360	0.857	24.07	0.0025	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		2,582.99980	2,628.765	19.36	0.9931	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		2.09980	2.065	19.36	0.0069	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		61.59610	53.301	15.59	0.1408	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		892.49610	930.001	15.59	0.8592	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		2,381.78880	2,428.117	18.27	0.9920	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		2.38880	2.317	18.27	0.0080	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put		443.07420	471.422	13.98	0.6690	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call		163.67420	145.622	13.98	0.3310	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call		1,032.81820	987.755	12.76	0.9496	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put		12.21820	13.555	12.76	0.0504	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call		376.78060	343.584	12.63	0.6209	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put		156.18060	169.384	12.63	0.3791	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		312.66990	334.844	13.38	0.5584	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		237.86990	215.644	13.38	0.4416	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,870.16020	1,902.601	16.97	0.9661	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		15.36020	12.201	16.97	0.0339	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,945.89990	3,981.551	22.28	0.9968	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		1.09990	1.151	22.28	0.0032	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,487.13400	3,523.134	22.20	0.9930	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		2.33400	2.734	22.20	0.0070	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		4,407.53890	4,433.043	20.00	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		0.43890	0.443	20.00	0.0013	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		3,141.55930	3,166.839	19.39	0.9893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		4.45930	4.239	19.39	0.0107	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		35.75270	33.132	17.15	0.0729	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,702.85270	1,725.732	17.15	0.9271	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		80.55200	76.156	16.09	0.1532	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		1,157.65200	1,178.756	16.09	0.8468	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		165.47900	157.794	14.74	0.2887	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		692.57900	710.394	14.74	0.7113	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		999.53890	974.374	11.69	0.9194	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		26.63890	26.974	11.69	0.0806	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		85.90290	81.285	15.97	0.1624	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		1,113.00290	1,133.885	15.97	0.8376	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		317.46490	303.970	13.39	0.4884	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		344.56490	356.570	13.39	0.5116	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		90.46170	85.657	15.87	0.1701	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		1,077.56170	1,098.257	15.87	0.8299	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		3,171.36820	3,196.670	19.43	0.9897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		4.26820	4.069	19.43	0.0103	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		119.01080	113.093	15.36	0.2172	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		896.11080	915.693	15.36	0.7828	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		3,529.63780	3,555.116	19.93	0.9935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		2.53780	2.516	19.93	0.0065	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		32.91140	30.422	17.25	0.0674	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	13.70	Put			1,760.01140	1,783.022	17.25	0.9326	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			57.43090	53.924	16.58	0.1127	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,384.53090	1,406.524	16.58	0.8873	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,844.03440	2,869.016	18.97	0.9841	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			6.93440	6.416	18.97	0.0159	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			597.10850	576.568	12.51	0.7337	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			124.20850	129.168	12.51	0.2663	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			188.58490	179.908	14.47	0.3223	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			615.68490	632.508	14.47	0.6777	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,547.42610	4,572.930	20.00	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.32610	0.330	20.00	0.0010	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,745.14360	2,769.983	18.83	0.9819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			8.04360	7.383	18.83	0.0181	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			64.25770	60.503	16.45	0.1248	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,311.35770	1,333.103	16.45	0.8752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,559.53140	3,585.019	19.97	0.9937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.43140	2.419	19.97	0.0063	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			68.93620	65.017	16.36	0.1329	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,266.03620	1,287.617	16.36	0.8671	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,187.79500	4,213.299	20.00	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.69500	0.699	20.00	0.0020	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			44.64790	41.641	16.88	0.0896	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,551.74790	1,574.241	16.88	0.9104	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,517.44760	4,542.951	20.00	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.34760	0.351	20.00	0.0011	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			21.87200	19.947	17.75	0.0458	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,048.97200	2,072.547	17.75	0.9542	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,459.90520	3,485.359	19.83	0.9929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			2.80520	2.759	19.83	0.0071	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			45.91070	42.853	16.85	0.0919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,533.01070	1,555.453	16.85	0.9081	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,437.51200	4,463.016	20.00	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.41200	0.416	20.00	0.0012	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			19.13090	17.364	17.91	0.0403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,146.23090	2,169.964	17.91	0.9597	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,407.14880	5,432.650	20.00	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.04880	0.050	20.00	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,027.21470	5,052.717	20.00	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.11470	0.117	20.00	0.0004	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,307.16120	5,332.663	20.00	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.06120	0.063	20.00	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			27.53860	25.312	17.46	0.0570	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,884.63860	1,907.912	17.46	0.9430	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			30.72520	28.340	17.33	0.0632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,807.82520	1,830.940	17.33	0.9368	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,237.17170	5,262.673	20.00	0.9998	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	17.21	Call			0.07170	0.073	20.00	0.0002	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			27.16560	24.958	17.48	0.0563	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,894.26560	1,917.558	17.48	0.9437	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			226.49770	216.280	14.09	0.3748	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			513.59770	528.880	14.09	0.6252	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			25.03620	22.940	17.58	0.0521	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,952.13620	1,975.540	17.58	0.9479	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			229.47880	219.144	14.06	0.3787	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			506.57880	521.744	14.06	0.6213	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			28.30090	26.036	17.43	0.0585	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,865.40090	1,888.636	17.43	0.9415	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,947.23690	4,972.739	20.00	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.13690	0.139	20.00	0.0004	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			15.68870	14.134	18.16	0.0332	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,292.78870	2,316.734	18.16	0.9668	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			43.42000	40.466	16.91	0.0873	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,570.52000	1,593.066	16.91	0.9127	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			28.69040	26.406	17.41	0.0593	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,855.79040	1,879.006	17.41	0.9407	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,677.34670	4,702.850	20.00	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.24670	0.250	20.00	0.0008	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			271.85210	259.930	13.71	0.4335	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			418.95210	432.531	13.71	0.5665	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,818.57360	3,844.075	20.00	0.9960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.47360	1.474	20.00	0.0040	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,567.61770	2,592.131	18.58	0.9770	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			10.51770	9.531	18.58	0.0230	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			3.63700	3.507	19.58	0.0090	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,280.73700	3,306.107	19.58	0.9910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			214.95360	205.192	14.20	0.3591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			542.05360	557.792	14.20	0.6409	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,330.48290	3,355.880	19.65	0.9916	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			3.38290	3.279	19.65	0.0084	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			431.97680	445.807	13.77	0.5753	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			264.87680	253.207	13.77	0.4247	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			66.08890	62.270	16.41	0.1280	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,293.18890	1,314.870	16.41	0.8720	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,250.89890	3,276.252	19.54	0.9907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			3.79890	3.652	19.54	0.0093	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			499.59830	514.645	14.04	0.6172	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			232.49830	222.045	14.04	0.3828	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,577.10000	8,602.600	20.00	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	20.00	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,032.33940	3,057.528	19.23	0.9876	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			5.23940	4.929	19.23	0.0124	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			362.06520	347.149	13.17	0.5368	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	11.90	Put			289.16520	299.750	13.17	0.4632	0.00	0	7,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			261.45460	249.909	13.79	0.4204	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			438.55460	452.509	13.79	0.5796	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			826.19770	802.368	12.02	0.8586	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			53.29770	54.968	12.02	0.1414	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			429.34010	412.493	12.96	0.6016	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			226.44010	235.093	12.96	0.3984	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			440.46420	423.326	12.92	0.6116	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			217.56420	225.926	12.92	0.3884	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,430.64380	1,452.784	16.66	0.8942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			53.54380	50.184	16.66	0.1058	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			0.00000	511.308	12.67	0.6859	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			0.00000	163.908	12.67	0.3141	655,630.00	4,000	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			83.40600	86.683	12.26	0.1996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			706.30600	684.083	12.26	0.8004	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			109.38520	113.749	12.43	0.2433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			632.28520	611.149	12.43	0.7567	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.02390	0.025	20.00	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,717.12390	5,742.625	20.00	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			196.28970	203.927	12.84	0.3635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			469.18970	451.327	12.84	0.6365	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			425.44410	439.148	13.74	0.5709	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			268.34410	256.548	13.74	0.4291	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.02330	0.024	20.00	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,727.12330	5,752.624	20.00	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02280	0.024	20.00	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,737.12280	5,762.623	20.00	0.9999	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,848.36310	1,871.687	17.49	0.9268	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			38.16310	35.787	17.49	0.0732	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,111.26920	4,136.876	19.24	0.9973	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.06920	0.976	19.24	0.0027	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,632.88420	3,658.371	19.24	0.9937	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.68420	2.471	19.24	0.0063	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,017.86220	2,041.637	17.75	0.9380	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			32.36220	30.337	17.75	0.0620	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			336.52930	323.730	13.73	0.4743	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			405.92930	419.029	13.73	0.5257	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,777.27760	1,800.442	17.34	0.9126	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			47.87760	45.142	17.34	0.0874	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,655.33190	1,678.106	17.11	0.8993	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			55.93190	52.806	17.11	0.1007	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,834.45810	1,857.794	17.39	0.9037	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			56.75810	53.794	17.39	0.0963	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,914.08610	3,940.192	18.15	0.9944	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.48610	2.292	18.15	0.0056	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,201.46520	2,225.704	18.00	0.9314	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			39.86520	37.804	18.00	0.0686	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,695.25550	3,721.281	18.15	0.9920	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.65550	3.381	18.15	0.0080	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			30.60270	28.259	18.35	0.0526	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,452.20270	2,476.159	18.35	0.9474	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,296.72910	2,321.259	18.18	0.9367	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			36.72910	34.858	18.18	0.0633	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,827.56550	1,850.810	17.31	0.8925	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			66.76550	63.610	17.31	0.1075	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,282.22450	4,308.509	17.87	0.9967	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.42450	1.309	17.87	0.0033	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,784.23130	3,810.376	17.87	0.9925	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.43130	3.176	17.87	0.0075	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			2.57990	1.885	17.60	0.0046	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			591.02480	606.476	14.36	0.5878	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			321.02480	309.876	14.36	0.4122	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			69.24860	66.101	17.37	0.1084	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,879.24860	1,902.700	17.37	0.8916	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,132.57990	4,158.485	17.60	0.9954	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,595.69220	2,619.320	18.19	0.9446	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			34.99220	31.920	18.19	0.0554	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,810.66770	1,833.878	17.12	0.8625	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			97.76770	93.778	17.12	0.1375	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,488.80790	4,515.464	19.47	0.9898	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			5.90790	5.364	19.47	0.0102	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,974.42400	4,000.665	19.47	0.9812	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			11.52400	10.565	19.47	0.0188	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,186.76900	1,162.125	12.39	0.8649	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			73.56900	76.325	12.39	0.1351	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			347.06990	336.156	14.70	0.3949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			733.86990	750.356	14.70	0.6051	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,043.21200	4,068.697	19.64	0.9762	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			16.41200	14.497	19.64	0.0238	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			257.89540	249.544	15.40	0.3087	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			994.69540	1,013.744	15.40	0.6913	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,945.17940	3,970.482	19.64	0.9737	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			18.37940	16.282	19.64	0.0263	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			235.27080	227.496	15.61	0.2853	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,082.07080	1,101.696	15.61	0.7147	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,066.08760	3,090.620	18.86	0.9449	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			39.28760	36.420	18.86	0.0551	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			122.60500	117.972	16.91	0.1610	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,739.40500	1,762.172	16.91	0.8390	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			315.93480	305.983	14.92	0.3658	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			812.73480	830.184	14.92	0.6342	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,876.68510	3,901.852	19.64	0.9717	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	15.97	Call			19.88510	17.652	19.64	0.0283	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,984.36740	4,009.745	19.64	0.9747	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			17.56740	15.545	19.64	0.0253	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			305.34570	295.730	15.00	0.3557	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			842.14570	859.930	15.00	0.6443	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,668.15240	1,690.650	16.79	0.8288	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			131.35240	126.450	16.79	0.1712	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,190.62680	4,216.360	19.64	0.9797	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			13.82680	12.160	19.64	0.0203	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,912.65200	4,939.233	19.64	0.9908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			5.85200	5.033	19.64	0.0092	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			169.05610	163.056	16.37	0.2135	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,415.85610	1,437.256	16.37	0.7865	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,364.98860	1,386.132	16.28	0.7766	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			178.18860	171.932	16.28	0.2234	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			660.76090	641.852	13.32	0.6340	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			297.56090	306.052	13.32	0.3660	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			185.50430	179.047	16.18	0.2315	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,322.30430	1,343.247	16.18	0.7685	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			811.37630	789.738	12.91	0.7199	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			198.17630	203.938	12.91	0.2801	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			607.11350	589.358	13.49	0.5995	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			343.91350	353.558	13.49	0.4005	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			533.48390	517.482	13.73	0.5484	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			420.28390	431.682	13.73	0.4516	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			48.97790	46.117	18.49	0.0686	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,785.77790	2,810.317	18.49	0.9314	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			688.98790	669.511	13.24	0.6513	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			275.78790	283.710	13.24	0.3487	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			748.27740	727.698	13.07	0.6859	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			235.07740	241.898	13.07	0.3141	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			48.60060	45.738	18.50	0.0681	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,795.40060	2,819.938	18.50	0.9319	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			48.22680	45.362	18.51	0.0676	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,805.02680	2,829.562	18.51	0.9324	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,798.78920	1,821.518	17.01	0.8370	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			128.58920	123.918	17.01	0.1630	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,680.24580	4,706.946	19.91	0.9845	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			10.04580	9.346	19.91	0.0155	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,138.60840	4,164.841	19.91	0.9733	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			18.40840	17.241	19.91	0.0267	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,416.20510	2,440.115	17.88	0.8821	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			96.60510	93.115	17.88	0.1179	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,952.95130	2,978.082	18.76	0.9143	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			69.35130	67.082	18.76	0.0857	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,788.31430	1,810.200	16.94	0.8090	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	31/10/2018	Foreign Exchange Option	13.80	Call			167.71430	162.300	16.94	0.1910	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,855.88430	4,882.164	20.00	0.9790	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			15.28430	14.264	20.00	0.0210	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,316.60100	4,342.316	20.00	0.9662	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			26.00100	24.416	20.00	0.0338	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			166.02950	160.723	16.99	0.1874	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,839.12950	1,861.123	16.99	0.8126	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,643.28930	4,669.325	19.98	0.9732	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			20.18930	18.925	19.98	0.0268	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			401.01070	411.398	13.74	0.4012	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			687.91070	670.999	13.74	0.5988	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,750.93590	2,775.684	18.39	0.8943	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			89.93590	87.284	18.39	0.1057	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			302.69620	310.468	13.40	0.3302	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			836.19620	816.568	13.40	0.6698	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,452.72410	1,427.627	12.81	0.8775	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			79.22410	81.527	12.81	0.1225	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,297.60780	1,317.207	16.06	0.7106	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			281.10780	273.307	16.06	0.2894	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,779.63140	1,801.284	16.87	0.7860	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			204.13140	198.483	16.87	0.2140	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,103.72900	5,129.947	19.95	0.9765	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			18.22900	17.147	19.95	0.0235	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,506.75880	4,532.366	19.95	0.9620	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			31.25880	29.566	19.95	0.0380	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,650.26320	1,670.069	16.64	0.7583	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			241.36320	233.869	16.64	0.2417	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,523.22560	3,548.879	19.63	0.9178	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			74.32560	72.679	19.63	0.0822	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			910.90440	891.698	13.43	0.6821	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			305.30440	313.398	13.43	0.3179	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			102.30200	99.808	18.62	0.1114	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,936.70200	2,961.508	18.62	0.8886	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,125.21410	1,143.460	15.62	0.6512	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			370.81410	361.760	15.62	0.3488	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,772.78070	3,796.176	19.91	0.9269	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			68.38070	64.476	19.91	0.0731	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,281.09410	1,300.357	15.97	0.6869	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			326.69410	318.657	15.97	0.3131	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			769.27290	784.201	14.78	0.5450	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			514.87290	502.501	14.78	0.4550	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			102.81800	100.307	18.60	0.1120	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,927.21800	2,952.007	18.60	0.8880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,776.59340	1,797.018	16.82	0.7761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			222.19340	215.318	16.82	0.2239	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			380.42900	371.164	15.55	0.3564	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	12.96	Put			1,094.82900	1,112.864	15.55	0.6436	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,017.99170	5,043.604	19.91	0.9714	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			23.59170	21.904	19.91	0.0286	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,757.15130	2,781.631	18.30	0.8777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			112.75130	109.931	18.30	0.1223	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			101.78760	99.312	18.63	0.1109	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,946.18760	2,971.012	18.63	0.8891	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,771.74060	1,792.851	16.79	0.7643	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			242.54060	236.551	16.79	0.2357	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,330.64510	5,356.625	19.88	0.9739	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			21.44510	20.325	19.88	0.0261	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,695.65300	4,721.013	19.88	0.9583	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			36.45300	34.713	19.88	0.0417	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,912.65800	2,936.319	18.32	0.8583	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			148.85800	145.519	18.32	0.1417	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			161.27580	158.792	18.50	0.1454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,085.87580	3,110.192	18.50	0.8546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			297.97870	291.279	16.89	0.2517	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,962.57870	1,982.679	16.89	0.7483	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,001.43530	983.729	13.77	0.6565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			416.03530	425.129	13.77	0.3435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			160.61450	158.147	18.52	0.1448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,095.21450	3,119.547	18.52	0.8552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			159.95700	157.504	18.53	0.1442	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,104.55700	3,128.903	18.53	0.8558	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			360.11010	354.248	17.24	0.2653	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,208.81010	2,228.749	17.24	0.7347	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			358.54400	352.706	17.25	0.2643	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,217.24400	2,237.206	17.25	0.7357	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			361.68440	355.804	17.23	0.2663	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,200.38440	2,220.304	17.23	0.7337	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,274.71370	7,297.659	19.89	0.9417	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			77.11370	76.359	19.89	0.0583	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			381.05030	377.401	18.68	0.2305	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,388.65030	3,408.701	18.68	0.7695	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			380.16370	376.519	18.69	0.2300	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,397.76370	3,417.819	18.69	0.7700	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			381.94090	378.282	18.66	0.2311	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,379.54090	3,399.582	18.66	0.7689	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			674.49700	669.903	17.63	0.3354	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,729.49700	2,748.503	17.63	0.6646	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			672.67730	668.098	17.64	0.3346	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,737.67730	2,756.698	17.64	0.6654	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			670.86430	666.307	17.65	0.3338	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,745.86430	2,764.907	17.65	0.6662	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,880.38990	2,899.652	17.79	0.6657	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	28/07/2020	Foreign Exchange Option	15.37	Call			697.78990	692.752	17.79	0.3343	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			765.04110	759.096	17.73	0.3506	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,841.74110	2,860.696	17.73	0.6494	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			763.14220	757.213	17.74	0.3499	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,849.84220	2,868.813	17.74	0.6501	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			766.94630	760.977	17.72	0.3514	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,833.64630	2,852.577	17.72	0.6486	0.00	0	0
Total \$ / R Option												2,251,886.00	24,000	3,897,688
Total \$ / R												2,271,881,144.80	215,591	5,318,096
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.80150		11.82680			0.0000	177,022.50	15	478
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.94740		11.97290			0.0000	358,422.00	30	198
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.08580		12.11320			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.21830		12.24560			0.0000	0.00	0	34
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.49550		12.52130			0.0000	0.00	0	0
Total \$ / R MAXI Future												535,444.50	45	755
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			1.24790	1.297	31.69	0.0001	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			189,321.24790	191,851.297	31.69	0.9999	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			1.24000	1.297	31.83	0.0001	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			190,321.24000	192,851.297	31.83	0.9999	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			1.25590	1.297	31.55	0.0001	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			188,321.25590	190,851.297	31.55	0.9999	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			2,403.89320	2,199.505	17.63	0.0501	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			198,113.89320	200,459.506	17.63	0.9499	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			2,371.59530	2,168.959	17.65	0.0495	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			199,081.59530	201,428.959	17.65	0.9505	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			2,436.65910	2,230.505	17.61	0.0508	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			197,146.65910	199,490.505	17.61	0.9492	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			9,662.68240	9,280.791	17.32	0.1300	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			199,342.68240	201,700.791	17.32	0.8700	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			9,581.90180	9,202.590	17.34	0.1290	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			200,261.90180	202,622.590	17.34	0.8710	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			9,744.40270	9,359.907	17.31	0.1310	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			198,424.40270	200,779.907	17.31	0.8690	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			306,030.14780	308,530.767	18.83	0.8954	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			9,684.86230	9,452.648	18.80	0.1057	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			304,124.86230	306,622.648	18.80	0.8943	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			9,637.34370	9,406.648	18.82	0.1052	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			305,077.34370	307,576.648	18.82	0.8948	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			9,590.14780	9,360.767	18.83	0.1046	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			36,011.00710	35,424.849	17.24	0.2653	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			220,881.00710	222,874.849	17.24	0.7347	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			35,854.39930	35,270.591	17.25	0.2643	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			221,724.39930	223,720.591	17.25	0.7357	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	MAXI	On	14/06/2019	Foreign Exchange	Option			36,168.43720	35,580.378	17.23	0.2663	0.00	0	0
\$ / R	MAXI	On	14/06/2019	Foreign Exchange	Option			220,038.43720	222,030.378	17.23	0.7337	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												535,444.50	45	755
£ / R		On	15/03/2018	Foreign Exchange	Future	16.47340		16.42020			0.0000	0.00	0	38
£ / R		On	19/03/2018	Foreign Exchange	Future	16.48140		16.43250			0.0000	16,893,435.00	1,025	36,084
£ / R		On	30/04/2018	Foreign Exchange	Future	16.60230		16.56630			0.0000	49,806.90	3	9
£ / R		On	18/06/2018	Foreign Exchange	Future	16.75430		16.70390			0.0000	25,215,221.50	1,505	172,857
£ / R		On	17/09/2018	Foreign Exchange	Future	17.01570		16.96740			0.0000	0.00	0	13,662
£ / R		On	14/12/2018	Foreign Exchange	Future	17.26930		17.21890			0.0000	431,732.50	25	923
£ / R		On	18/03/2019	Foreign Exchange	Future	17.54550		17.49310			0.0000	0.00	0	951
£ / R		On	14/06/2019	Foreign Exchange	Future	17.80880		17.75560			0.0000	0.00	0	3,115
Total £ / R Future												42,590,195.90	2,558	227,639
£ / R		On	15/03/2018	Foreign Exchange	Option	19.05	Put	2,629.86540	2,576.624	54.06	0.9998	0.00	0	0
£ / R		On	15/03/2018	Foreign Exchange	Option	19.05	Call	0.06540	0.024	54.06	0.0002	0.00	0	0
£ / R		On	19/03/2018	Foreign Exchange	Option	17.22	Call	26.00050	20.501	24.78	0.0863	0.00	0	0
£ / R		On	19/03/2018	Foreign Exchange	Option	17.22	Put	813.50050	759.101	24.78	0.9137	0.00	0	0
£ / R		On	19/03/2018	Foreign Exchange	Option	17.23	Call	25.16830	19.733	24.79	0.0835	0.00	0	0
£ / R		On	19/03/2018	Foreign Exchange	Option	17.23	Put	822.66830	768.333	24.79	0.9165	0.00	0	0
£ / R		On	19/03/2018	Foreign Exchange	Option	17.21	Call	26.85690	21.295	24.77	0.0891	0.00	0	0
£ / R		On	19/03/2018	Foreign Exchange	Option	17.21	Put	804.35690	749.895	24.77	0.9109	0.00	0	0
£ / R		On	19/03/2018	Foreign Exchange	Option	17.00	Call	51.50560	45.284	24.56	0.1665	0.00	0	0
£ / R		On	19/03/2018	Foreign Exchange	Option	17.00	Put	619.00560	563.884	24.56	0.8335	0.00	0	500
£ / R		On	19/03/2018	Foreign Exchange	Option	20.14	Put	3,707.56130	3,658.656	44.45	0.9998	0.00	0	0
£ / R		On	19/03/2018	Foreign Exchange	Option	20.14	Call	0.06130	0.056	44.45	0.0002	0.00	0	500
£ / R		On	19/03/2018	Foreign Exchange	Option	19.00	Put	2,567.71360	2,518.793	35.44	0.9991	0.00	0	0
£ / R		On	19/03/2018	Foreign Exchange	Option	19.00	Call	0.21360	0.193	35.44	0.0009	0.00	0	1,500
£ / R		On	30/04/2018	Foreign Exchange	Option	17.23	Put	915.81690	885.775	20.92	0.6741	0.00	0	0
£ / R		On	30/04/2018	Foreign Exchange	Option	17.23	Call	252.11690	258.075	20.92	0.3259	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange	Option	17.89	Call	304.49790	314.817	21.06	0.2913	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange	Option	17.89	Put	1,490.59790	1,450.517	21.06	0.7087	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange	Option	0.20	Call	16,503.90000	16,554.300	28.50	1.0000	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange	Option	0.20	Put	0.00000	0.000	28.50	0.0000	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange	Option	17.90	Call	302.33120	312.572	21.08	0.2896	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange	Option	17.90	Put	1,498.43120	1,458.272	21.08	0.7104	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange	Option	17.91	Call	300.17600	310.342	21.09	0.2880	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange	Option	17.91	Put	1,506.27600	1,466.042	21.09	0.7120	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange	Option	17.50	Call	401.33210	415.119	20.68	0.3612	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange	Option	17.50	Put	1,197.43210	1,160.819	20.68	0.6388	0.00	0	500
£ / R		On	18/06/2018	Foreign Exchange	Option	20.40	Put	3,745.41100	3,695.363	23.57	0.9406	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange	Option	20.40	Call	49.31100	49.664	23.57	0.0594	0.00	0	500
£ / R		On	17/09/2018	Foreign Exchange	Option	18.25	Call	505.41820	518.782	20.21	0.3408	0.00	0	0
£ / R		On	17/09/2018	Foreign Exchange	Option	18.25	Put	1,788.01820	1,753.082	20.21	0.6592	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	18.26	Call			502.95230	516.257	20.22	0.3395	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,795.55230	1,760.557	20.22	0.6605	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			507.89580	521.319	20.21	0.3422	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,780.49580	1,745.619	20.21	0.6578	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			790.70200	808.965	19.29	0.4209	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,681.80200	1,649.665	19.29	0.5791	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			787.58940	805.798	19.29	0.4197	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,688.68940	1,656.498	19.29	0.5803	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			784.48260	802.641	19.30	0.4184	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,695.58260	1,663.341	19.30	0.5816	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			996.89490	1,018.070	18.90	0.4510	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,793.79490	1,762.570	18.90	0.5490	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			993.51010	1,014.642	18.90	0.4499	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,800.41010	1,769.142	18.90	0.5501	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			990.14280	1,011.224	18.91	0.4487	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,807.04280	1,775.724	18.91	0.5513	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,125.20910	1,147.646	18.74	0.4563	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,999.60910	1,968.846	18.74	0.5437	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,121.84430	1,144.237	18.75	0.4553	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			2,006.24430	1,975.437	18.75	0.5447	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,128.58330	1,151.064	18.74	0.4573	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,992.98330	1,962.264	18.74	0.5427	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												42,590,195.90	2,558	231,139
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11044		0.11113			0.0000	0.00	0	8,286
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11253		0.11322			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11459		0.11532			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11664		0.11737			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12391		0.12465			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			1.51620	0.852	26.22	0.0071	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			888.41620	956.752	26.22	0.9929	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			0.02210	0.021	35.31	0.0002	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,886.92210	1,955.921	35.31	0.9998	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			154.69150	104.764	14.33	0.5898	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			41.59150	60.664	14.33	0.4102	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			53.40040	47.691	20.21	0.0913	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,731.10040	1,794.791	20.21	0.9087	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			18.56490	18.543	22.89	0.0366	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,696.26490	2,765.643	22.89	0.9634	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			176.49910	158.659	18.15	0.2610	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			854.19910	905.759	18.15	0.7390	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			195.82360	182.072	19.98	0.2095	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	0.13	Put			1,663.92360	1,722.672	19.98	0.7905	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			113.96340	107.420	22.62	0.1246	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,582.06340	2,648.020	22.62	0.8754	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			401.60580	373.653	18.06	0.3856	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			869.70580	914.253	18.06	0.6144	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,051.94920	1,002.924	15.65	0.6911	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			314.64920	338.723	15.65	0.3089	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			618.75620	588.383	18.15	0.4598	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			881.45620	924.183	18.15	0.5402	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			360.19930	343.671	19.91	0.2947	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,622.89930	1,679.471	19.91	0.7053	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			866.87120	833.213	19.63	0.4569	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,401.57120	1,442.113	19.63	0.5431	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			672.02370	651.078	22.13	0.3563	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,206.72370	2,259.978	22.13	0.6437	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,247.21790	1,199.821	18.24	0.6022	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			781.91790	808.721	18.24	0.3978	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,286
€ / R	On	15/03/2018	Foreign Exchange Future			14.59230		14.56060			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.60080		14.57320			0.0000	51,409,416.80	3,521	77,672
€ / R	On	29/03/2018	Foreign Exchange Future			14.63120		14.60470			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.67820		14.65150			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.72660		14.71030			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.88530		14.85650			0.0000	27,820,625.70	1,869	89,741
€ / R	On	17/09/2018	Foreign Exchange Future			15.16710		15.13960			0.0000	879,691.80	58	49,082
€ / R	On	14/12/2018	Foreign Exchange Future			15.44600		15.41670			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.75440		15.72250			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			15.98950		15.95550			0.0000	0.00	0	3,542
Total € / R Future												80,109,734.30	5,448	224,288
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,449.42210	2,417.710	54.38	0.9999	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.02210	0.010	54.38	0.0001	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,573.20520	1,600.800	11.93	1.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			0.00520	0.000	11.93	0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			65.22400	66.561	10.14	0.4623	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			112.02400	85.761	10.14	0.5377	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			161.17550	177.695	10.89	0.7735	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			37.97550	26.895	10.89	0.2265	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1.18200	0.707	13.72	0.0082	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			574.38200	601.507	13.72	0.9918	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,426.81370	2,399.217	32.06	0.9999	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.01370	0.017	32.06	0.0001	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.01550	0.017	24.87	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	16.39	Put			1,816.81550	1,789.217	24.87	0.9998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			5.97110	5.563	14.30	0.0501	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			482.77110	454.763	14.30	0.9499	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			4.57250	4.284	14.78	0.0388	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			531.37250	503.484	14.78	0.9612	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,926.81480	1,899.217	26.16	0.9999	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			0.01480	0.017	26.16	0.0001	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			17.09130	16.095	12.46	0.1371	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			303.89130	275.295	12.46	0.8629	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			16.15480	15.184	12.56	0.1299	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			312.95480	284.384	12.56	0.8701	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			18.08350	17.063	12.36	0.1446	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			294.88350	266.263	12.36	0.8554	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,605.38610	2,578.849	22.35	0.9997	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.08610	0.049	22.35	0.0003	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			108.39110	110.564	11.96	0.3416	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			346.89110	322.364	11.96	0.6584	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			627.13450	609.627	12.99	0.7592	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			97.43450	96.227	12.99	0.2408	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			830.48670	804.619	13.46	0.7115	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			181.12790	184.169	13.42	0.2942	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			814.62790	788.869	13.42	0.7058	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			153.85270	156.454	13.71	0.2561	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			137.65180	126.310	11.41	0.2384	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			694.15180	711.610	11.41	0.7616	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			179.04510	182.032	13.44	0.2913	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			822.54510	796.731	13.44	0.7087	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			176.98670	179.919	13.46	0.2885	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			71.59110	66.266	11.38	0.1441	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,866.68160	1,894.852	13.52	0.9761	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			10.18160	9.552	13.52	0.0239	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			462.41730	440.531	12.38	0.5352	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			318.91730	325.831	12.38	0.4648	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			927.35270	901.154	13.71	0.7439	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			123.10820	112.494	11.34	0.2191	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			98.45400	99.601	14.36	0.1739	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,241.95400	1,214.301	14.36	0.8261	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			170.03270	157.239	11.53	0.2786	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			626.53270	642.539	11.53	0.7214	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			918.09110	941.566	11.38	0.8559	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			65.94980	60.959	11.43	0.1342	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			57.80550	58.298	15.10	0.1080	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,641.30550	1,612.998	15.10	0.8920	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,379.84770	1,406.510	11.98	0.9466	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			23.34770	21.210	11.98	0.0534	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			729.60820	747.794	11.34	0.7809	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	13.75	Put			41.25050	37.826	11.69	0.0890	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			239.14720	243.774	12.91	0.3705	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			632.64720	608.474	12.91	0.6295	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,773.74350	6,744.933	21.81	0.9995	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.24350	0.233	21.81	0.0005	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			952.44980	976.259	11.43	0.8658	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,694.71530	5,665.884	21.81	0.9975	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			1.21530	1.184	21.81	0.0025	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,761.41790	3,732.142	19.42	0.9854	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			7.91790	7.442	19.42	0.0146	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,147.75050	1,173.126	11.69	0.9110	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			291.45250	296.326	14.06	0.3158	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,151.85250	1,129.226	14.06	0.6842	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,493.50610	6,465.988	18.71	0.9950	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,686.28120	1,710.291	11.56	0.9257	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			46.68120	43.191	11.56	0.0743	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,063.82730	1,083.187	11.77	0.7825	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			174.22730	166.087	11.77	0.2175	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			125.88330	127.738	15.48	0.1529	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,785.42110	1,760.443	15.13	0.8066	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			165.02110	167.543	15.13	0.1934	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			326.32140	331.913	13.83	0.3468	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,036.72140	1,014.813	13.83	0.6532	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			124.88930	126.728	15.49	0.1519	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			24.21100	24.328	18.51	0.0323	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.10610	3.088	18.71	0.0050	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,444.61100	4,417.228	18.51	0.9677	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,095.28930	2,069.628	15.49	0.8481	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			123.90100	125.726	15.50	0.1508	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,104.30100	2,078.626	15.50	0.8492	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,086.28330	2,060.638	15.48	0.8471	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			179.53730	179.788	16.17	0.1659	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,642.83730	2,613.788	16.17	0.8341	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			178.60180	178.836	16.18	0.1651	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,651.90180	2,622.836	16.18	0.8349	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			177.66870	177.890	16.19	0.1643	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,660.96870	2,631.890	16.19	0.8357	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,125.82580	1,102.602	13.92	0.5426	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			704.98910	713.800	13.90	0.4608	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,112.48910	1,089.400	13.90	0.5392	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			701.65240	710.393	13.91	0.4591	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,119.15240	1,095.993	13.91	0.5409	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			698.32580	707.002	13.92	0.4574	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,600.88630	1,575.117	14.70	0.5960	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			683.70180	691.893	14.71	0.4027	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,608.20180	1,582.393	14.71	0.5973	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			689.08960	697.360	14.69	0.4053	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,593.58960	1,567.860	14.69	0.5947	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			686.38630	694.617	14.70	0.4040	0.00	0	0
Total € / R Option												0.00	0	648,590
Total € / R												80,109,734.30	5,448	872,878
AUS\$ / R	On	15/03/2018	Foreign Exchange Future			9.29410		9.30350			0.0000	37,176.40	4	4
AUS\$ / R	On	19/03/2018	Foreign Exchange Future			9.29780		9.30940			0.0000	2,380,236.80	256	6,578
AUS\$ / R	On	29/03/2018	Foreign Exchange Future			9.31140		9.32330			0.0000	0.00	0	46
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			9.41710		9.42780			0.0000	2,533,199.90	269	5,608
AUS\$ / R	On	17/09/2018	Foreign Exchange Future			9.53340		9.54530			0.0000	0.00	0	400
AUS\$ / R	On	14/12/2018	Foreign Exchange Future			9.64600		9.65770			0.0000	0.00	0	10,812
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			9.88540		9.89410			0.0000	0.00	0	0
Total AUS\$ / R Future												4,950,613.10	529	23,448
AUS\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			417.11690	425.941	19.71	0.9989	0.00	0	0
AUS\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			0.61690	0.041	19.71	0.0011	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			700.71050	712.309	19.50	0.9984	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			0.13230	0.128	19.30	0.0019	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			680.73230	692.328	19.30	0.9981	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			0.12090	0.118	19.40	0.0018	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			690.72090	702.318	19.40	0.9982	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			0.11050	0.109	19.50	0.0016	0.00	0	0
AUS\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			48.05890	48.373	11.18	0.3324	0.00	0	0
AUS\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			151.35890	139.773	11.18	0.6676	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			21.98480	21.179	14.18	0.0713	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,104.18480	1,114.079	14.18	0.9287	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			23.01690	22.182	14.14	0.0744	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,085.21690	1,095.082	14.14	0.9256	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			22.49450	21.674	14.16	0.0728	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,094.69450	1,104.574	14.16	0.9272	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			37.78850	37.467	14.95	0.0836	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,612.48850	1,624.067	14.95	0.9164	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			37.28430	36.972	14.97	0.0826	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,621.98430	1,633.572	14.97	0.9174	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			38.29900	37.971	14.93	0.0847	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,602.99900	1,614.571	14.93	0.9153	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,881.03420	1,892.380	15.62	0.8864	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			68.07090	67.724	15.63	0.1126	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,890.37090	1,901.724	15.63	0.8874	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			67.41640	67.074	15.64	0.1116	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,899.71640	1,911.074	15.64	0.8884	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			68.73420	68.380	15.62	0.1136	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			249.80860	249.034	14.29	0.2765	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,365.70860	1,373.634	14.29	0.7235	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			247.96510	247.200	14.30	0.2748	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,373.86510	1,381.800	14.30	0.7252	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			251.66670	250.882	14.27	0.2782	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,357.56670	1,365.482	14.27	0.7218	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,950,613.10	529	23,448
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.14030		9.22790			0.0000	0.00	0	600
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.27090		9.35900			0.0000	0.00	0	430
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.40930		9.49850			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,030
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			0.05040	0.019	21.88	0.0003	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			842.15040	929.719	21.88	0.9997	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			0.04610	0.019	22.07	0.0003	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			852.14610	939.719	22.07	0.9997	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			0.05500	0.019	21.69	0.0003	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			832.15500	919.719	21.69	0.9997	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			11.99030	8.980	15.77	0.0314	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,472.99030	1,558.080	15.77	0.9686	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			11.72550	8.780	15.79	0.0308	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,482.72550	1,567.880	15.79	0.9692	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			12.26150	9.184	15.75	0.0321	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,463.26150	1,548.284	15.75	0.9679	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			439.46000	395.583	13.13	0.4966	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			420.96000	466.283	13.13	0.5034	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			434.94650	391.586	13.15	0.4930	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			426.44650	472.286	13.15	0.5070	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			444.00750	399.615	13.12	0.5003	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			415.50750	460.315	13.12	0.4997	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,030
CF CANDCO	n	28/03/2018	Foreign Exchange Future			0.77430		1.87720			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	n	28/03/2018	Foreign Exchange Future			0.34430		0.87350			0.0000	0.00	0	5,000
Total CF CANDO CAHC Future												0.00	0	5,000
Total CF CANDO CAHC												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
CF CANDCO	On	28/03/2018	Foreign Exchange Future			36.93200		76.95540			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			12.49850		12.47980			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.75510		12.73490			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.00940		12.98980			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.26090		13.23950			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.05930		14.03070			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			0.07170	0.142	31.22	0.0010	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,670.27170	1,651.642	31.22	0.9990	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.06980	0.138	31.31	0.0010	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,680.26980	1,661.638	31.31	0.9990	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			0.07380	0.146	31.13	0.0011	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,660.27380	1,641.646	31.13	0.9989	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			30.76790	30.287	16.35	0.0664	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,825.86790	1,805.187	16.35	0.9336	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			30.46280	29.985	16.38	0.0657	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,835.56280	1,814.885	16.38	0.9343	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			30.16260	29.688	16.41	0.0651	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,845.26260	1,824.588	16.41	0.9349	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			72.07380	67.432	15.34	0.1034	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,122.27380	2,098.032	15.34	0.8966	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			71.34440	66.689	15.34	0.1024	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,131.54440	2,107.290	15.34	0.8976	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			72.81220	68.183	15.33	0.1043	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,113.01220	2,088.783	15.33	0.8957	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			615.63560	621.575	12.98	0.5361	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			586.13560	570.675	12.98	0.4639	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			611.29380	617.086	12.99	0.5334	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			591.79380	576.186	12.99	0.4666	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			620.00440	626.096	12.97	0.5387	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			580.50440	565.196	12.97	0.4613	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			646.64190	650.047	14.70	0.4221	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,335.94190	1,310.747	14.70	0.5779	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			643.90330	647.272	14.71	0.4206	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,343.20330	1,317.972	14.71	0.5794	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			641.18470	644.511	14.72	0.4191	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,350.48470	1,325.211	14.72	0.5809	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Future			1.86720		1.86930			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.88040		1.88220			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.89300		1.89530			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.90570		1.90770			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.93240		1.93440			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			521.75490	539.088	14.74	0.9287	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			9.59950	7.330	15.42	0.0482	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			616.59950	635.330	15.42	0.9518	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			6.26550	4.911	16.10	0.0327	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			713.26550	732.911	16.10	0.9673	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			14.75490	11.088	14.74	0.0713	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			124.11740	119.266	14.02	0.1698	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,502.11740	1,515.266	14.02	0.8302	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			111.96450	107.450	14.13	0.1552	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,589.96450	1,603.450	14.13	0.8448	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			137.56170	132.355	13.90	0.1856	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,415.56170	1,428.355	13.90	0.8144	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			162.22460	157.691	15.26	0.1533	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,509.22460	2,527.691	15.26	0.8467	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			153.01380	148.729	15.37	0.1454	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,600.01380	2,618.729	15.37	0.8546	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			144.39340	140.345	15.48	0.1379	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,691.39340	2,710.345	15.48	0.8621	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			890.86140	877.054	13.58	0.5159	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			913.86140	920.054	13.58	0.4841	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			849.26450	835.885	13.65	0.4986	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			972.26450	978.885	13.65	0.5014	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			934.23410	920.002	13.51	0.5336	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			857.23410	863.002	13.51	0.4664	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,428.29110	1,436.862	14.23	0.5164	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,035.52560	1,024.383	14.29	0.4713	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,491.52560	1,500.383	14.29	0.5287	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			999.96600	989.107	14.35	0.4592	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,555.96600	1,565.107	14.35	0.5408	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,072.29110	1,060.862	14.23	0.4836	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			1.98190		1.97750			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.02190		2.01730			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.06210		2.05770			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.09730		2.09250			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.26330		2.25770			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 DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			0.46050	0.486	26.28	0.0025	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			2,025.46050	1,981.486	26.28	0.9975	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			0.31880	0.351	26.61	0.0018	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,125.31880	2,081.351	26.61	0.9982	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			0.66350	0.675	25.96	0.0034	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,925.66350	1,881.675	25.96	0.9966	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			116.32180	116.732	15.67	0.1443	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,043.32180	1,997.732	15.67	0.8557	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			108.82710	109.179	15.87	0.1353	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,135.82710	2,090.179	15.87	0.8647	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			101.92860	102.235	16.07	0.1269	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,228.92860	2,183.235	16.07	0.8731	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			167.35150	167.069	16.20	0.1431	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,090.35150	3,046.069	16.20	0.8569	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			157.01080	156.575	16.23	0.1356	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,180.01080	3,135.575	16.23	0.8644	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			147.26930	146.695	16.26	0.1283	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,270.26930	3,225.695	16.26	0.8717	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,095.87930	1,062.348	14.42	0.4791	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,104.40810	1,120.388	14.25	0.5512	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			979.40810	947.388	14.25	0.4488	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,061.86690	1,077.083	14.33	0.5360	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,036.86690	1,004.083	14.33	0.4640	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,020.87930	1,035.348	14.42	0.5209	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,977.81740	2,005.473	14.49	0.6439	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,000.81740	972.473	14.49	0.3561	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,082.35820	2,111.405	14.35	0.6660	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			905.35820	878.404	14.35	0.3340	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,029.73130	2,058.109	14.42	0.6549	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			952.73130	925.109	14.42	0.3451	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			1.50560		1.50890			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.52860		1.53190			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.54910		1.55240			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.56760		1.57070			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.66040		1.66280			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			0.03190	0.023	31.11	0.0002	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,311.03190	2,344.023	31.11	0.9998	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	1.75	Call			0.02770	0.022	32.22	0.0001	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,411.02770	2,444.022	32.22	0.9999	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			0.03710	0.023	29.99	0.0002	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,211.03710	2,244.023	29.99	0.9998	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			35.54860	31.763	16.90	0.0576	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,316.54860	2,345.763	16.90	0.9424	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			31.59410	28.001	16.99	0.0515	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,412.59410	2,442.001	16.99	0.9485	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			40.00250	36.023	16.80	0.0645	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,221.00250	2,250.023	16.80	0.9355	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			80.23500	75.880	17.12	0.0903	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,956.23500	2,984.880	17.12	0.9097	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			74.72390	70.563	17.21	0.0845	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,050.72390	3,079.563	17.21	0.9155	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			69.63380	64.388	17.23	0.0782	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,145.63380	3,173.388	17.23	0.9218	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			780.60960	764.071	14.27	0.5198	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			773.60960	788.071	14.27	0.4802	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			739.95150	724.060	14.38	0.4998	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			832.95150	848.060	14.38	0.5002	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			823.34910	806.158	14.16	0.5402	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			716.34910	730.158	14.16	0.4598	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			803.61300	795.033	16.11	0.4081	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,775.61300	1,791.033	16.11	0.5919	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			776.52020	768.250	16.20	0.3969	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,848.52020	1,864.250	16.20	0.6031	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			831.77320	822.874	16.02	0.4195	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,703.77320	1,718.875	16.02	0.5805	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.11630		0.11690			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11590		0.11650			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11550		0.11560			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11480		0.11480			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11100		0.11530			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			1.53270		1.53290			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.55680		1.55730			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.58120		1.58130			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.60290		1.60270			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65240		1.65170			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 NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.65090		8.63410			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.75420		8.73710			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.85590		8.84040			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.95440		8.93910			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.47630		9.45820			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			0.03840	0.027	20.66	0.0004	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			815.93840	799.127	20.66	0.9996	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			0.03490	0.024	20.74	0.0004	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			825.93490	809.124	20.74	0.9996	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			0.04210	0.029	20.58	0.0005	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			805.94210	789.129	20.58	0.9995	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,114.03790	1,097.177	15.05	0.9272	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			20.65530	20.893	15.07	0.0713	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,123.55530	1,106.693	15.07	0.9287	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			20.18320	20.420	15.09	0.0699	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,133.08320	1,116.220	15.09	0.9301	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			21.13790	21.377	15.05	0.0728	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			73.76710	73.754	14.96	0.1556	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,163.36710	1,147.854	14.96	0.8444	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			72.74330	72.708	14.98	0.1537	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,172.34330	1,156.808	14.98	0.8463	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			74.80580	74.815	14.94	0.1576	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,154.40580	1,138.915	14.94	0.8424	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			431.73140	436.329	13.52	0.5365	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			412.63140	401.929	13.52	0.4635	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			427.19690	431.740	13.53	0.5327	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			418.09690	407.340	13.53	0.4673	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			422.70020	427.192	13.54	0.5289	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			423.60020	412.792	13.54	0.4711	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			427.27690	432.021	14.53	0.4209	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			889.07690	875.721	14.53	0.5791	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			424.30150	428.994	14.55	0.4186	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			896.10150	882.694	14.55	0.5814	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			430.27370	435.069	14.52	0.4232	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			882.07370	868.769	14.52	0.5768	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.23660		1.23570			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/06/2018	Foreign Exchange Future			1.24610		1.24510			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25390		1.25300			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26020		1.25910			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33680		1.33550			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			643.00000	634.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			743.00000	734.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			843.00000	834.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			749.00000	739.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			849.00000	839.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			649.00000	639.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,170.00000	1,161.000		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			1,270.00000	1,261.000		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			1,070.00000	1,061.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			0.00000	2.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			9.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			109.00000	98.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			91.00000	102.000		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			155.00000	168.000		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			55.00000	68.000		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			255.00000	268.000		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			1.39660		1.38940			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.40230		1.39510			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40790		1.40070			0.0000	0.00	0	0
Total QUANTO £ / \$ 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 QUANTO £ / \$												0.00	0	0
QUANTO €On	19/03/2018	Foreign Exchange Future			1.23720		1.23220			0.0000		0.00	0	190
QUANTO €On	18/06/2018	Foreign Exchange Future			1.24590		1.24080			0.0000		0.00	0	0
QUANTO €On	17/09/2018	Foreign Exchange Future			1.25500		1.24980			0.0000		0.00	0	0
Total QUANTO € / \$ Future												0.00	0	190
Total QUANTO € / \$												0.00	0	190
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.05460	0.11036	8.99840			0.0000		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.88660	0.11036	8.83210			0.0000		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.72650	0.11036	8.67160			0.0000		272,547.47	283	283
Total R / ¥EN Future												272,547.47	283	283
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Call		0.11036	1,146.94310	1,502.461	15.50	0.7603		0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Put		0.11036	462.94310	256.461	15.50	0.2397		0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Call		0.11036	1,084.24900	1,427.952	15.50	0.7425		0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Put		0.11036	500.24900	281.952	15.50	0.2575		0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Call		0.11036	1,211.62350	1,578.745	15.50	0.7775		0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Put		0.11036	427.62350	232.745	15.50	0.2225		0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	9.07	Put		0.11036	1,137.41020	761.787	14.71	0.5321		0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	9.07	Call		0.11036	421.41020	607.787	14.71	0.4679		0.00	0	11,700
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11036	3,825.89990	4,128.112	15.82	0.6397		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11036	2,104.89990	1,862.112	15.82	0.3603		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11036	2,584.28030	2,853.829	15.71	0.5143		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11036	3,163.28030	2,887.829	15.71	0.4857		0.00	0	1,200
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Call		0.11036	3,768.37780	4,067.511	15.82	0.6343		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11036	2,147.37780	1,901.511	15.82	0.3657		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11036	3,711.40290	4,007.456	15.82	0.6290		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11036	2,190.40290	1,941.456	15.82	0.3710		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11036	4,421.52080	4,658.053	16.53	0.5647		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11036	3,905.52080	3,593.053	16.53	0.4353		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11036	4,528.94790	4,762.352	16.53	0.5724		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11036	3,812.94790	3,497.352	16.53	0.4276		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11036	4,478.81630	4,710.007	16.53	0.5685		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11036	3,862.81630	3,545.007	16.53	0.4315		0.00	0	0
Total R / ¥EN Option												0.00	0	12,900
Total R / ¥EN												272,547.47	283	13,183
RAIN	On 19/03/2018	Foreign Exchange Future			21,819.31000		21,820.25000			0.0000		0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Future			8.99950		9.00240			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
SGD / R	On	18/06/2018	Foreign Exchange Future			9.12870		9.13100			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.25500		9.25870			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.37580		9.37820			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.95740		9.95230			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			0.01250	0.016	22.64	0.0003	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			957.61250	960.516	22.64	0.9997	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.01230	0.016	22.83	0.0002	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			967.61230	970.516	22.83	0.9998	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			0.01270	0.017	22.45	0.0003	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			947.61270	950.517	22.45	0.9997	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			28.77690	28.023	14.35	0.0918	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			997.77690	999.323	14.35	0.9082	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			28.11920	27.364	14.37	0.0899	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,007.11920	1,008.664	14.37	0.9101	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			29.44900	28.696	14.34	0.0938	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			988.44900	989.996	14.34	0.9062	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			120.72020	119.194	13.85	0.2329	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			862.02020	864.194	13.85	0.7671	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			119.12870	117.617	13.87	0.2303	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			870.42870	872.617	13.87	0.7697	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			122.33620	120.793	13.83	0.2356	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			853.63620	855.793	13.83	0.7644	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			419.09310	416.348	12.72	0.5243	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			410.89310	410.548	12.72	0.4757	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			414.71560	411.994	12.73	0.5205	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			416.51560	416.194	12.73	0.4795	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			423.50940	420.744	12.71	0.5281	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			405.30940	404.944	12.71	0.4719	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			581.99270	583.702	13.47	0.5214	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			619.69270	616.302	13.47	0.4786	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			578.02910	579.729	13.49	0.5189	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			625.72910	622.329	13.49	0.4811	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			574.09200	575.778	13.50	0.5163	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			631.79200	628.378	13.50	0.4837	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			3.05200		3.08090			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.01010		3.03850			0.0000	0.00	0	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			2.96710		2.99370			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.92170		2.94880			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.92530		2.95480			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 TRY / R Future												0.00	0	6,380
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.00030	0.006	31.17	0.0002	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			439.10030	468.006	31.17	0.9998	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.00040	0.006	31.73	0.0002	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			449.10040	478.006	31.73	0.9998	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.00020	0.006	30.61	0.0002	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			429.10020	458.006	30.61	0.9998	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			1.06100	1.084	16.59	0.0125	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			622.56100	650.984	16.59	0.9875	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			1.04670	1.071	16.76	0.0122	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			632.54670	660.971	16.76	0.9878	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			1.07620	1.097	16.42	0.0127	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			612.57620	640.997	16.42	0.9873	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			15.49720	12.577	13.02	0.0996	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			381.79720	405.477	13.02	0.9004	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			14.62400	11.835	13.04	0.0945	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			390.92400	414.735	13.04	0.9055	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			16.41880	13.362	13.00	0.1049	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			372.71880	396.262	13.00	0.8951	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			118.07000	105.901	12.59	0.4622	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			139.27000	154.201	12.59	0.5378	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			113.79890	101.908	12.61	0.4501	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			144.99890	160.208	12.61	0.5499	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			122.46360	110.014	12.58	0.4743	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			133.66360	148.314	12.58	0.5257	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			41.69790	37.889	15.14	0.1571	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			606.89790	632.589	15.14	0.8429	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			40.69330	36.973	15.17	0.1537	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			615.89330	641.673	15.17	0.8463	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			39.71530	36.082	15.21	0.1504	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			624.91530	650.782	15.21	0.8496	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			1.22130		1.21720			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20420		1.20040			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18660		1.18290			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.16570		1.16230			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									2 398 087 794.07	200,454	1,930,629
Total Options									2 251 886.00	24,000	4,562,678
Grand Total:									2,400,339,680.07	224,454	6,493,307