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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/01/2019

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 16/01/2019	Any day expiry		13.70960	13.70960		13.79610	13.79610		16.98	0.00	274,192.00	20	0.00
\$ / R	On 17/01/2019	Any day expiry		13.70960	13.70960		13.79610	13.79610		16.95	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry		13.70960	13.70960		13.79610	13.79610		15.91	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	0.00000	0.00000	0.05400	0.00005	0.000	20.92	0.00	0.00	0	263.00
\$ / R	On 18/01/2019	Any day expiry	13.80	Put	125.77150	0.12577	83.54370	0.08354	125.771	17.65	0.69	0.00	0	25,000.00
\$ / R	On 21/01/2019	Any day expiry		13.71330	13.71330		13.80990	13.80990		13.36	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry		13.71690	13.71690		13.82830	13.82830		14.30	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry		13.72300	13.72300		13.83200	13.83200		14.31	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry		13.72490	13.72490		13.83280	13.83280		14.57	0.00	0.00	0	1,922.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	6.32920	0.00633	4.96890	0.00497	6.329	15.13	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	206.52730	0.20653	163.68220	0.16368	206.527	14.94	0.57	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	13.95	Put	308.66260	0.30866	250.32420	0.25032	308.663	15.49	0.69	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.00	Call	71.38020	0.07138	116.40230	0.11640	71.380	15.68	0.27	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	37.03540	0.03704	66.34500	0.06635	37.035	16.41	0.16	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	512.13540	0.51214	433.54500	0.43355	512.135	16.41	0.84	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	556.37040	0.55637	474.54270	0.47454	556.370	16.60	0.86	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	20.00490	0.02000	38.95350	0.03895	20.005	17.07	0.09	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	11.48120	0.01148	23.21250	0.02321	11.481	17.84	0.06	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	1.94040	0.00194	4.05750	0.00406	1.940	20.53	0.01	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	0.77730	0.00078	1.71390	0.00171	0.777	22.16	0.00	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			13.74860	13.74860	13.84260	13.84260		15.63	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			13.75230	13.75230	13.84420	13.84420		15.79	0.00	0.00	0	6.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	318.55940	0.31856	279.29320	0.27929	318.559	16.17	0.56	0.00	0	22,000.00
\$ / R	On 25/02/2019	Any day expiry			13.76940	13.76940	13.95720	13.95720		15.72	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			13.77430	13.77430	14.01210	14.01210		15.85	0.00	0.00	0	6,062.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	43.91500	0.04391	25.16780	0.02517	43.915	14.88	0.12	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	261.01430	0.26101	181.37220	0.18137	261.014	15.77	0.45	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	583.73620	0.58374	442.09810	0.44210	583.736	17.12	0.69	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	146.24450	0.14624	237.32370	0.23732	146.245	17.26	0.29	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	621.94450	0.62194	475.22370	0.47522	621.944	17.26	0.71	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	95.57900	0.09558	162.73180	0.16273	95.579	18.01	0.21	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	65.83190	0.06583	117.15260	0.11715	65.832	18.59	0.15	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	27.35630	0.02736	54.29470	0.05429	27.356	19.73	0.07	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	13.43130	0.01343	29.94620	0.02995	13.431	20.13	0.04	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.78080	13.78080	14.08550	14.08550		15.91	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.78240	13.78240	14.10380	14.10380		15.95	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			13.79220	13.79220	14.21380	14.21380		15.96	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	426.15370	0.42615	244.00100	0.24400	426.154	16.32	0.56	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	52.88870	0.05289	125.44440	0.12544	52.889	19.33	0.11	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.80360	13.80360	14.34210	14.34210		16.02	0.00	1,733,594,124.00	125,590	547,908.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.20280	0.00020	0.03900	0.00004	0.203	22.18	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	3.62380	0.00362	1.70560	0.00171	3.624	17.45	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	12.96510	0.01297	7.43150	0.00743	12.965	14.34	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	15.06070	0.01506	8.05140	0.00805	15.061	14.38	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	39.76700	0.03977	14.36840	0.01437	39.767	14.69	0.10	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	53.26070	0.05326	17.52840	0.01753	53.261	14.79	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	56.33090	0.05633	18.67310	0.01867	56.331	14.81	0.13	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	69.95020	0.06995	23.94840	0.02395	69.950	14.90	0.16	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	79.61020	0.07961	27.81360	0.02781	79.610	14.95	0.17	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	94.83460	0.09483	34.04450	0.03404	94.835	15.03	0.20	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	102.09300	0.10209	37.03000	0.03703	102.093	15.08	0.21	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	129.04300	0.12904	48.48840	0.04849	129.043	15.22	0.25	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	153.77110	0.15377	59.48070	0.05948	153.771	15.34	0.28	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	163.79140	0.16379	64.05810	0.06406	163.791	15.38	0.29	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	200.18870	0.20019	81.24300	0.08124	200.189	15.53	0.33	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	216.05220	0.21605	88.99420	0.08899	216.052	15.58	0.35	0.00	0	17,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	236.93460	0.23693	99.42570	0.09943	236.935	15.66	0.37	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	258.98710	0.25899	110.71620	0.11072	258.987	15.73	0.40	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	268.13400	0.26813	115.48050	0.11548	268.134	15.76	0.41	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	296.69120	0.29669	131.40150	0.13140	296.691	15.85	0.43	0.00	0	14,200.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	306.58100	0.30658	137.27670	0.13728	306.581	15.88	0.44	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	316.65180	0.31665	143.31940	0.14332	316.652	15.90	0.45	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	332.10190	0.33210	152.69750	0.15270	332.102	15.95	0.46	0.00	0	17,981.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	353.33330	0.35333	165.79630	0.16580	353.333	16.01	0.48	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	370.20410	0.37020	176.06840	0.17607	370.204	16.07	0.49	0.00	0	1,800.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	387.71120	0.38771	186.72670	0.18673	387.711	16.15	0.51	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	393.63380	0.39363	190.36620	0.19037	393.634	16.17	0.51	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	417.75190	0.41775	205.35300	0.20535	417.752	16.27	0.53	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	302.43990	0.30244	617.15750	0.61716	302.440	16.40	0.45	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	284.53880	0.28454	587.93880	0.58794	284.539	16.52	0.43	0.00	0	100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	480.93880	0.48094	245.83880	0.24584	480.939	16.52	0.57	0.00	0	35,606.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	507.32250	0.50732	263.23550	0.26324	507.323	16.63	0.59	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	222.28290	0.22228	481.68600	0.48169	222.283	17.03	0.36	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	208.86200	0.20886	457.71590	0.45772	208.862	17.15	0.34	0.00	0	750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	677.58660	0.67759	381.72010	0.38172	677.587	17.23	0.67	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	692.62170	0.69262	392.65270	0.39265	692.622	17.28	0.68	0.00	0	3,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	196.22170	0.19622	434.75270	0.43475	196.222	17.28	0.32	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	730.72430	0.73072	420.67210	0.42067	730.724	17.41	0.70	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	801.06370	0.80106	473.86770	0.47387	801.064	17.63	0.72	0.00	0	7,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	809.01130	0.80901	479.96470	0.47996	809.011	17.66	0.73	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	160.58430	0.16058	368.19810	0.36820	160.584	17.68	0.27	0.00	0	6,332.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	156.60710	0.15661	360.57320	0.36057	156.607	17.73	0.27	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	152.72450	0.15272	353.08880	0.35309	152.725	17.78	0.26	0.00	0	225,780.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	849.12450	0.84912	510.98880	0.51099	849.124	17.78	0.74	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	873.35300	0.87335	530.02980	0.53003	873.353	17.85	0.75	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	897.79680	0.89780	549.37990	0.54938	897.797	17.92	0.76	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	972.33670	0.97234	609.24090	0.60924	972.337	18.13	0.78	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,048.55650	1.04856	671.67640	0.67168	1,048.556	18.33	0.80	0.00	0	24,325.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	103.82020	0.10382	256.74790	0.25675	103.820	18.47	0.19	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,108.89420	1.10889	721.91060	0.72191	1,108.894	18.49	0.81	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,117.58370	1.11758	729.19910	0.72920	1,117.584	18.51	0.82	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,126.29020	1.12629	736.51770	0.73652	1,126.290	18.54	0.82	0.00	0	10,010.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,135.01350	1.13501	743.86390	0.74386	1,135.014	18.56	0.82	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	80.30660	0.08031	207.06320	0.20706	80.307	18.93	0.15	0.00	0	1,260.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,312.70170	1.31270	896.22390	0.89622	1,312.702	19.02	0.86	0.00	0	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,367.07700	1.36708	943.50980	0.94351	1,367.077	19.15	0.87	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,385.29890	1.38530	959.43190	0.95943	1,385.299	19.20	0.87	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,394.42730	1.39443	967.42470	0.96742	1,394.427	19.22	0.87	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	64.65560	0.06466	171.71150	0.17171	64.656	19.31	0.12	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,449.43520	1.44944	1,015.83130	1.01583	1,449.435	19.36	0.88	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,458.63640	1.45864	1,023.97100	1.02397	1,458.636	19.38	0.88	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	60.53200	0.06053	162.41070	0.16241	60.532	19.41	0.12	0.00	0	2,785.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	58.05910	0.05806	157.07020	0.15707	58.059	19.46	0.11	0.00	0	1,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,569.07040	1.56907	1,123.17350	1.12317	1,569.070	19.57	0.90	0.00	0	262,812.00	

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	47.11470	0.04711	132.86560	0.13287	47.115	19.70	0.09	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	43.94070	0.04394	125.65450	0.12565	43.941	19.78	0.09	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	43.33260	0.04333	124.25980	0.12426	43.333	19.80	0.09	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	40.98030	0.04098	118.83700	0.11884	40.980	19.87	0.08	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	38.75550	0.03876	113.65330	0.11365	38.756	19.93	0.08	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	32.78100	0.03278	99.44020	0.09944	32.781	20.12	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	26.59990	0.02660	83.97690	0.08398	26.600	20.37	0.06	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	25.86980	0.02587	81.72340	0.08172	25.870	20.40	0.05	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	23.80060	0.02380	75.28130	0.07528	23.801	20.49	0.05	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	20.43450	0.02043	64.63610	0.06464	20.435	20.67	0.04	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	17.07790	0.01708	53.81080	0.05381	17.078	20.88	0.04	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	15.94330	0.01594	50.10500	0.05011	15.943	20.96	0.04	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	13.52670	0.01353	42.13630	0.04214	13.527	21.16	0.03	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	12.13010	0.01213	37.48630	0.03749	12.130	21.28	0.03	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	9.29100	0.00929	27.84780	0.02785	9.291	21.62	0.02	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	9.06720	0.00907	27.02230	0.02702	9.067	21.66	0.02	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	5.91080	0.00591	15.55360	0.01555	5.911	22.38	0.01	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	5.84260	0.00584	15.31250	0.01531	5.843	22.40	0.01	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	5.51510	0.00552	14.15930	0.01416	5.515	22.50	0.01	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	5.14890	0.00515	12.88350	0.01288	5.149	22.62	0.01	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	5.09070	0.00509	12.68170	0.01268	5.091	22.64	0.01	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	5.03310	0.00503	12.48300	0.01248	5.033	22.66	0.01	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	4.34810	0.00435	10.49160	0.01049	4.348	22.92	0.01	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	4.02350	0.00402	10.13600	0.01014	4.024	23.06	0.01	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	3.23830	0.00324	9.25020	0.00925	3.238	23.46	0.01	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	1.86400	0.00186	7.67120	0.00767	1.864	24.37	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.90250	0.00090	6.84880	0.00685	0.903	24.37	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.81870	13.81870	14.22340	14.22340		16.13	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	426.23620	0.42624	264.54270	0.26454	426.236	16.32	0.51	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	500.57070	0.50057	319.01120	0.31901	500.571	16.61	0.56	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.82210	13.82210	14.19710	14.19710		16.18	0.00	0.00	0	4,591.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	88.07550	0.08808	48.12260	0.04812	88.075	15.11	0.17	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	640.32540	0.64033	442.20710	0.44221	640.325	17.12	0.62	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	676.07380	0.67607	471.46290	0.47146	676.074	17.24	0.64	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	154.44400	0.15444	276.86090	0.27686	154.444	18.20	0.24	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	64.50500	0.06450	127.93920	0.12794	64.505	19.78	0.11	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	42.20190	0.04220	87.48930	0.08749	42.202	20.42	0.08	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.82880	13.82880	14.14440	14.14440		16.26	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.83380	13.83380	14.10480	14.10480		16.33	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	378.78690	0.37879	281.76650	0.28177	378.787	16.20	0.46	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	244.30720	0.24431	359.86300	0.35986	244.307	17.47	0.34	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.85050	13.85050	13.97300	13.97300		16.32	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.86930	13.86930	13.96260	13.96260		16.45	0.00	0.00	0	71.00
\$ / R	On 30/04/2019	Any day expiry			13.87620	13.87620	13.96970	13.96970		16.54	0.00	9,331,728.00	672	508.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	133.22720	0.13323	126.97510	0.12698	133.227	15.35	0.20	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	682.18590	0.68219	757.43250	0.75743	682.186	15.92	0.65	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	690.57700	0.69058	649.68710	0.64969	690.577	17.15	0.58	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	724.72670	0.72473	682.32280	0.68232	724.727	17.25	0.60	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	208.02020	0.20802	243.48790	0.24349	208.020	18.45	0.26	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	105.16340	0.10516	127.08650	0.12709	105.163	19.89	0.15	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	77.05860	0.07706	94.41120	0.09441	77.059	20.47	0.11	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			13.92940	13.92940	14.02480	14.02480		16.83	0.00	6,134,216.00	440	75.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	173.51660	0.17352	165.70480	0.16570	173.517	15.59	0.22	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	734.69370	0.73469	695.36690	0.69537	734.694	17.28	0.55	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	767.72850	0.76773	727.05280	0.72705	767.729	17.38	0.56	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	254.48000	0.25448	291.45600	0.29146	254.480	18.78	0.28	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	142.88770	0.14289	167.62480	0.16762	142.888	20.06	0.17	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	109.57970	0.10958	129.81120	0.12981	109.580	20.60	0.13	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			13.93450	13.93450	14.03010	14.03010		16.80	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			13.93620	13.93620	14.03190	14.03190		16.82	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.95340	13.95340	14.04960	14.04960		16.89	0.00	41,581,132.00	2,980	112,232.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	5.35150	0.00535	5.63440	0.00563	5.351	18.21	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	61.80790	0.06181	60.96140	0.06096	61.808	15.61	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	129.65520	0.12966	125.08720	0.12509	129.655	15.49	0.17	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	184.87980	0.18488	177.10350	0.17710	184.880	15.66	0.22	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	190.33720	0.19034	182.23820	0.18224	190.337	15.67	0.22	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	264.44180	0.26444	251.97630	0.25198	264.442	15.85	0.28	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	267.88660	0.26789	255.21410	0.25521	267.887	15.86	0.29	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	531.85430	0.53185	503.40030	0.50340	531.854	16.71	0.45	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	559.20590	0.55921	529.49450	0.52949	559.206	16.79	0.46	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	589.64380	0.58964	653.32440	0.65332	589.644	16.94	0.51	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	628.10880	0.62811	594.89010	0.59489	628.109	16.98	0.49	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	670.45100	0.67045	634.97920	0.63498	670.451	17.10	0.51	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	752.38090	0.75238	713.61760	0.71362	752.381	17.33	0.54	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	784.98530	0.78499	744.97430	0.74497	784.985	17.41	0.55	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	433.53770	0.43354	485.54130	0.48554	433.538	17.71	0.41	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	387.55850	0.38756	435.76140	0.43576	387.558	17.99	0.37	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,050.83370	1.05083	1,001.68020	1.00168	1,050.834	18.07	0.64	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	1,065.63500	1.06564	1,016.02700	1.01603	1,065.635	18.11	0.64	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	328.12970	0.32813	370.81730	0.37082	328.130	18.42	0.33	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	270.94890	0.27095	308.23590	0.30824	270.949	18.92	0.28	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	233.65530	0.23366	267.10940	0.26711	233.655	19.32	0.24	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	205.91160	0.20591	237.43830	0.23744	205.912	19.59	0.22	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	189.18880	0.18919	218.81580	0.21882	189.189	19.76	0.20	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	186.54210	0.18654	215.86300	0.21586	186.542	19.79	0.20	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	166.75610	0.16676	193.72130	0.19372	166.756	20.02	0.18	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	156.62370	0.15662	182.34320	0.18234	156.624	20.15	0.17	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	153.39800	0.15340	178.71340	0.17871	153.398	20.19	0.17	0.00	0	911.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	145.13820	0.14514	169.40560	0.16941	145.138	20.31	0.16	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	136.42210	0.13642	159.55880	0.15956	136.422	20.44	0.15	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	49.42680	0.04943	60.20380	0.06020	49.427	23.90	0.06	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			13.96370	13.96370	14.06030	14.06030		16.89	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,122.62370	1.12262	1,071.56560	1.07157	1,122.624	18.21	0.65	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	74.93790	0.07494	88.46340	0.08846	74.938	22.29	0.09	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			13.97740	13.97740	14.07450	14.07450		17.01	0.00	2,308,416.00	165	60.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	206.22340	0.20622	197.53250	0.19753	206.223	15.74	0.23	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	768.34580	0.76835	730.21220	0.73021	768.346	17.34	0.53	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	800.61250	0.80061	761.22760	0.76123	800.613	17.43	0.54	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	289.61440	0.28961	327.67040	0.32767	289.614	19.01	0.28	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	172.75480	0.17275	199.49240	0.19949	172.755	20.18	0.18	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	136.83450	0.13683	159.28480	0.15928	136.835	20.67	0.15	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			13.98260	13.98260	14.07980	14.07980		16.98	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.98600	13.98600	14.08330	14.08330		17.01	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	370.63860	0.37064	350.94510	0.35095	370.639	16.20	0.34	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	133.57440	0.13357	155.34870	0.15535	133.574	20.79	0.14	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.03480	14.03480	14.13390	14.13390		17.16	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	239.55120	0.23955	230.20340	0.23020	239.551	15.84	0.24	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	803.02970	0.80303	765.67600	0.76568	803.030	17.39	0.51	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	834.61880	0.83462	796.13700	0.79614	834.619	17.47	0.52	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	331.95730	0.33196	370.60900	0.37061	331.957	19.26	0.29	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	209.29640	0.20930	238.00340	0.23800	209.296	20.32	0.19	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	170.81780	0.17082	195.46860	0.19547	170.818	20.78	0.16	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.03660	14.03660	14.13570	14.13570		17.16	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.05780	14.05780	14.15770	14.15770		17.18	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	997.39720	0.99740	954.21900	0.95422	997.397	17.84	0.56	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	207.22830	0.20723	234.94290	0.23494	207.228	20.56	0.19	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.08790	14.08790	14.18900	14.18900		17.30	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	266.31660	0.26632	256.23310	0.25623	266.317	15.91	0.24	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	831.39610	0.83140	794.55740	0.79456	831.396	17.45	0.50	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	862.50540	0.86251	824.60000	0.82460	862.505	17.52	0.51	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	363.19070	0.36319	402.71180	0.40271	363.191	19.50	0.29	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	238.83750	0.23884	268.74920	0.26875	238.838	20.52	0.20	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	198.66960	0.19867	224.67080	0.22467	198.670	20.98	0.17	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.09320	14.09320	14.19450	14.19450		17.27	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.09680	14.09680	14.19810	14.19810		17.29	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.09850	14.09850	14.20000	14.20000		17.29	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	78.99200	0.07899	92.92720	0.09293	78.992	23.95	0.07	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.11800	14.11800	14.22020	14.22020		17.30	0.00	310,596.00	22	14,290.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	9.23180	0.00923	9.23860	0.00924	9.232	15.65	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	147.67240	0.14767	140.50770	0.14051	147.672	15.41	0.15	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	365.25460	0.36525	350.69870	0.35070	365.255	16.12	0.29	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	675.77050	0.67577	645.20650	0.64521	675.771	17.01	0.43	0.00	0	81,930.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	709.33700	0.70934	677.50390	0.67750	709.337	17.10	0.44	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	778.77470	0.77877	744.39720	0.74440	778.775	17.28	0.47	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	851.03350	0.85103	814.25780	0.81426	851.034	17.46	0.49	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	926.11530	0.92612	886.85260	0.88685	926.115	17.63	0.51	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,686.77880	1.68678	1,627.74350	1.62774	1,686.779	19.23	0.68	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,831.42370	1.83142	1,770.37750	1.77038	1,831.424	19.49	0.70	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	333.86880	0.33387	371.16060	0.37116	333.869	19.88	0.26	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	182.01350	0.18201	202.68420	0.20268	182.013	21.78	0.15	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	158.95570	0.15896	177.34810	0.17735	158.956	22.55	0.13	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	148.94680	0.14895	166.32440	0.16632	148.947	22.94	0.12	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	145.41110	0.14541	162.42500	0.16242	145.411	23.09	0.12	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	131.17010	0.13117	146.70500	0.14671	131.170	23.77	0.11	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	120.36690	0.12037	139.01000	0.13901	120.367	23.88	0.10	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	109.64870	0.10965	127.06750	0.12707	109.649	23.88	0.09	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	72.77530	0.07278	85.62150	0.08562	72.775	23.88	0.07	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.14280	14.14280	14.24590	14.24590		17.36	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	290.09580	0.29010	280.08010	0.28008	290.096	15.92	0.24	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	854.94650	0.85495	819.40730	0.81941	854.946	17.43	0.48	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	885.60280	0.88560	849.18420	0.84918	885.603	17.50	0.49	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	394.14210	0.39414	436.59150	0.43659	394.142	19.60	0.29	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	268.48810	0.26849	300.79140	0.30079	268.488	20.60	0.21	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	225.45340	0.22545	253.72500	0.25372	225.453	21.07	0.18	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.14630	14.14630	14.24950	14.24950		17.37	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.19810	14.19810	14.30250	14.30250		17.47	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	314.27400	0.31427	303.92410	0.30392	314.274	15.99	0.24	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	879.04270	0.87904	843.87970	0.84388	879.043	17.47	0.47	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	909.30260	0.90930	873.42340	0.87342	909.303	17.54	0.48	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	420.20160	0.42020	463.14840	0.46315	420.202	19.78	0.29	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	295.57060	0.29557	328.71120	0.32871	295.571	20.78	0.22	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	253.28540	0.25329	281.88080	0.28188	253.285	21.27	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.25030	14.25030	14.35500	14.35500		17.55	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	334.82190	0.33482	324.53450	0.32453	334.822	16.04	0.25	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	898.46760	0.89847	864.16670	0.86417	898.468	17.48	0.46	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	928.74930	0.92875	893.50680	0.89351	928.749	17.55	0.47	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	446.50940	0.44651	489.34100	0.48934	446.509	19.92	0.29	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	321.54730	0.32155	355.35820	0.35536	321.547	20.90	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	281.22760	0.28123	309.76810	0.30977	281.228	21.44	0.20	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.25570	14.25570	14.36050	14.36050		17.54	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.25930	14.25930	14.36410	14.36410		17.55	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.27550	14.27550	14.38040	14.38040		17.62	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	61.79230	0.06179	63.85550	0.06386	61.792	13.69	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	610.55820	0.61056	587.54260	0.58754	610.558	16.69	0.36	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	830.30190	0.83030	798.73580	0.79874	830.302	17.28	0.43	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	346.03090	0.34603	380.72180	0.38072	346.031	20.83	0.23	0.00	0	1,351.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	290.36230	0.29036	317.60590	0.31761	290.362	21.56	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	109.98390	0.10998	126.06480	0.12606	109.984	23.57	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.30790	14.30790	14.41300	14.41300		17.61	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	355.33890	0.35534	345.09520	0.34510	355.339	16.08	0.25	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	916.79320	0.91679	883.41770	0.88342	916.793	17.46	0.45	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	946.80080	0.94680	912.54310	0.91254	946.801	17.53	0.46	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	472.27040	0.47227	515.05890	0.51506	472.270	20.03	0.29	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	349.21040	0.34921	383.34860	0.38335	349.210	21.00	0.23	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	311.19510	0.31120	339.34760	0.33935	311.195	21.59	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.31150	14.31150	14.41670	14.41670		17.61	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.36490	14.36490	14.47110	14.47110		17.72	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.42440	14.42440	14.53140	14.53140		17.83	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.45130	14.45130	14.55860	14.55860		17.92	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	97.22280	0.09722	100.04690	0.10005	97.223	14.13	0.09	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	852.28260	0.85228	824.62880	0.82463	852.283	17.30	0.40	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	401.17040	0.40117	434.99610	0.43500	401.170	21.86	0.23	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.48390	14.48390	14.59160	14.59160		18.01	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.53580	14.53580	14.64420	14.64420		18.09	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.60110	14.60110	14.71030	14.71030		18.18	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.62030		14.62030	14.62030	14.72970	14.72970		18.19	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	14.70860		14.70860	14.70860	14.81920	14.81920		18.32	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	14.80080		14.80080	14.80080	14.91250	14.91250		18.42	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.80360	13.80360	14.34210	14.34210		16.02	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.95340	13.95340	14.04960	14.04960		16.89	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.11800	14.11800	14.22020	14.22020		17.30	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.27550	14.27550	14.38040	14.38040		17.62	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.45130	14.45130	14.55860	14.55860		17.92	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			17.66650	17.66650	17.73530	17.73530		13.53	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			17.68750	17.68750	17.77320	17.77320		14.99	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			17.77880	17.77880	18.02980	18.02980		15.38	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.83250	17.83250	18.47110	18.47110		15.42	0.00	124,827.50	7	395,576.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	544.78170	0.54478	282.81230	0.28281	544.782	15.61	0.55	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	123.83840	0.12384	310.74860	0.31075	123.838	16.92	0.19	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,456.48020	1.45648	978.36450	0.97836	1,456.480	17.16	0.84	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	37.48740	0.03749	114.80390	0.11480	37.487	18.21	0.07	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	30.19960	0.03020	95.20280	0.09520	30.200	18.44	0.05	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	7.12860	0.00713	26.58320	0.02658	7.129	20.17	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.86640	17.86640	18.29470	18.29470		15.49	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			17.91870	17.91870	18.02160	18.02160		15.47	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			17.95270	17.95270	18.01780	18.01780		15.58	0.00	0.00	0	120.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.10370		18.10370	18.10370	18.17220	18.17220		15.79	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future	18.39780		18.39780	18.39780	18.47310	18.47310		16.05	0.00	0.00	0	14,864.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 13/12/2019	Foreign Exchange Future			18.67560		18.67560		18.75200	18.75200		16.26	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			18.98180		18.98180		19.06140	19.06140		16.90	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12741		0.12741		0.13283	0.13283		21.31	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12974		0.12974		0.13108	0.13108		22.50	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13231		0.13231		0.13372	0.13372		22.41	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13477		0.13477		0.13623	0.13623		22.37	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13761		0.13761		0.13910	0.13910		22.39	0.00	0.00	0	0.00
€ / R	On 21/01/2019	Any day expiry			15.63310		15.63310		15.81760	15.81760		12.39	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry			15.75280		15.75280		16.10120	16.10120		14.35	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.81030		15.81030		16.50540	16.50540		14.54	0.00	7,826,098.50	495	135,624.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	300.66360		0.30066		707.29600	0.70730	300.664	14.97	0.43	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			15.80150		15.80150		16.24710	16.24710		14.66	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			15.90360		15.90360		16.12100	16.12100		14.83	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			15.94020		15.94020		16.12410	16.12410		15.02	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.10340		16.10340		16.29180	16.29180		15.44	0.00	1,191,651.60	74	24,570.00
€ / R	On 14/08/2019	Any day expiry			16.31250		16.31250		16.50700	16.50700		15.81	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,238.14560		1.23815		1,134.80360	1.13480	1,238.146	16.75	0.60	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	147.90090		0.14790		178.74060	0.17874	147.901	20.16	0.13	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.42650		16.42650		16.62420	16.62420		16.01	0.00	205,331,250.00	12,500	22,079.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	314.75610		0.31476		371.30130	0.37130	314.756	18.77	0.23	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.73560		16.73560		16.93750	16.93750		16.33	0.00	209,195,000.00	12,500	12,777.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	73.51270		0.07351		72.15390	0.07215	73.513	14.62	0.07	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	708.45740		0.70846		647.41700	0.64742	708.457	15.60	0.38	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	292.47570		0.29248		325.65620	0.32566	292.476	21.21	0.18	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.04340		17.04340		17.24580	17.24580		16.66	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.81000		96.81000		96.85000	96.85000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			614.98500		614.98500		614.44100	614.44100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			625.70700		625.70700		625.15500	625.15500			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			637.89500		637.89500		637.33300	637.33300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			710.52600		710.52600		709.25900	709.25900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			722.91300		722.91300		721.62500	721.62500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			736.99500		736.99500		735.68400	735.68400			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			644.18600		644.18600		643.07300	643.07300			0.00	0.00	0	905.00
ALBI	On 02/05/2019	Index Future			655.41700		655.41700		654.28600	654.28600			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			668.18400		668.18400		667.03200	667.03200			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			9.91960		9.91960		10.34800	10.34800		12.42	0.00	0.00	0	7,365.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.03980		10.03980		10.14960	10.14960		13.02	0.00	0.00	0	15,741.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.17250		10.17250		10.28740	10.28740		13.09	0.00	1,658,117.50	163	813.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.30000		10.30000		10.41680	10.41680		13.17	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	293.96630		0.29397		340.58610	0.34059	293.966	14.30	0.34	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.44240		10.44240		10.56150	10.56150		13.75	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.43280		10.43280		10.85170	10.85170		13.45	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.56570		10.56570		10.65080	10.65080		13.98	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.71010		10.71010		10.79880	10.79880		14.26	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.72550		10.72550		10.81520	10.81520		14.32	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.86120		10.86120		10.95350	10.95350		14.77	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			17.52000		17.52000		35.80000	35.80000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.01640		14.01640		14.63030	14.63030		14.79	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.28990		14.28990		14.45450	14.45450		16.01	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.59170		14.59170		14.76520	14.76520		16.87	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.88140		14.88140		15.05890	15.05890		17.43	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.16320		15.16320		15.34190	15.34190		17.70	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.03950		2.03950		2.11900	2.11900		14.21	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.06100		2.06100		2.07510	2.07510		14.63	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.13450		2.13450		2.22850	2.22850		14.18	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.17510		2.17510		2.20070	2.20070		14.72	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.21900		2.21900		2.24590	2.24590		14.76	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.25810		2.25810		2.28490	2.28490		15.05	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.38760		2.38760		2.41670	2.41670		16.28	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future			10.90181		78.52389		10.92569	78.38348			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future			10.99650		76.10170		11.02108	75.95932			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future			11.09379		77.58446		11.11919	77.43960			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 07/02/2019	Bond Future		11.15047	80.68906		11.17416	80.53040			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.24562	77.83521		11.27001	77.67434			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.34165	79.35203		11.36684	79.18832			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		637.79700	637.79700		636.63900	636.63900			0.00	0.00	0	450.00
GOVI	On 02/05/2019	GOVI		648.91600	648.91600		647.73900	647.73900			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		661.55700	661.55700		660.35800	660.35800			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.76320	1.76320		1.83220	1.83220		15.93	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.78570	1.78570		1.79840	1.79840		17.01	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		133.36638	133.36638		133.35557	133.35557			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		135.72188	135.72188		135.71169	135.71169			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		138.35144	138.35144		138.34155	138.34155			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		101.57738	101.57738		101.47643	101.47643			0.00	140,786,248.68	1,386	1,568.00
I2029	On 02/05/2019	Bond Future		102.29846	102.29846		102.19633	102.19633			0.00	141,785,665.56	1,386	1,386.00
I2029	On 01/08/2019	Bond Future		104.31573	104.31573		104.21196	104.21196			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		103.98991	103.98991		103.91794	103.91794			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future		104.68137	104.68137		104.60866	104.60866			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		106.74552	106.74552		106.67181	106.67181			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		121.67273	121.67273		121.66053	121.66053			0.00	420,014,263.96	3,452	7,024.00
I2038	On 02/05/2019	Bond Future		123.82167	123.82167		123.81000	123.81000			0.00	427,432,404.84	3,452	3,452.00
I2038	On 01/08/2019	Bond Future		126.21077	126.21077		126.19940	126.19940			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		115.20756	115.20756		115.19552	115.19552			0.00	462,903,976.08	4,018	8,440.00
I2046	On 02/05/2019	Bond Future		115.55643	115.55643		115.54498	115.54498			0.00	464,305,735.74	4,018	4,018.00
I2046	On 01/08/2019	Bond Future		117.83505	117.83505		117.82385	117.82385			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		119.20749	119.20749		118.94746	118.94746			0.00	313,515,698.70	2,630	8,016.00
I2050	On 02/05/2019	Bond Future		121.31292	121.31292		121.04892	121.04892			0.00	319,052,979.60	2,630	2,630.00
I2050	On 01/08/2019	Bond Future		121.88686	121.88686		121.61798	121.61798			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/02/2019	Index Future		255.93800	255.93800		255.67700	255.67700			0.00	0.00	0	518.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 02/05/2019	Index Future			260.45900		260.45900		260.19300	260.19300			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future			265.59400		265.59400		265.32400	265.32400			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13440		0.13440		0.13970	0.13970			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13390		0.13390		0.13510	0.13510			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13360		0.13360		0.13430	0.13430			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13310		0.13310		0.13390	0.13390			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13260		0.13260		0.13370	0.13370			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.62460		1.62460		1.69500	1.69500		12.90	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64800		1.64800		1.66640	1.66640		13.80	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.36660		9.36660		9.81110	9.81110		12.64	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.48230		9.48230		9.62480	9.62480		13.26	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.61010		9.61010		9.75720	9.75720		13.66	0.00	0.00	0	213.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.73230		9.73230		9.88130	9.88130		13.98	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.22260		10.22260		10.38400	10.38400		15.05	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31280		1.31280		1.36040	1.36040			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.31920		1.31920		1.32220	1.32220			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.29190		1.29190		1.28790	1.28790			0.00	258,380.00	200	200.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.29740		1.29740		1.29340	1.29340			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.30310		1.30310		1.29910	1.29910			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.30820		1.30820		1.30400	1.30400			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.31350		1.31350		1.30930	1.30930			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14540		1.14540		1.15080	1.15080			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15410		1.15410		1.15960	1.15960			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16350		1.16350		1.16910	1.16910			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17230		1.17230		1.17780	1.17780			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17940		1.17940		1.18460	1.18460			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.78429		111.09487		8.81664	110.90308		6.83	0.00	27,773,717.50	250	86,150.00
R186	On 07/02/2019	Bond Future	8.30	Call	37.78000		0.03778		32.54000	0.03254	37.780	6.46	0.05	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	172.14000		0.17214		150.33000	0.15033	172.140	6.64	0.18	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	703.64000		0.70364		629.95000	0.62995	703.640	6.85	0.49	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	289.04000		0.28904		353.80000	0.35380	289.040	7.04	0.25	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	175.29000		0.17529		221.12000	0.22112	175.290	7.16	0.17	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,533.75000		2.53375		2,372.88000	2.37288	2,533.750	7.29	0.89	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,690.63000		2.69063		2,526.07000	2.52607	2,690.630	7.33	0.91	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 07/02/2019	Bond Future	9.27	Call	2,902.62000	2.90262	2,733.67000	2.73367	2,902.620	7.38	0.92	0.00	0	1,170.00		
R186	On 07/02/2019	Bond Future	9.38	Call	3,498.03000	3.49803	3,319.89000	3.31989	3,498.030	7.52	0.96	0.00	0	6,000.00		
R186	On 07/02/2019	Bond Future	9.50	Put	16.60000	0.01660	23.97000	0.02397	16.600	7.67	0.02	0.00	0	5,000.00		
R186	On 07/02/2019	Bond Future	9.90	Put	0.74000	0.00074	1.28000	0.00128	0.740	7.95	0.00	0.00	0	1,000.00		
R186	On 07/02/2019	Bond Future	9.92	Put	0.61000	0.00061	1.07000	0.00107	0.610	7.95	0.00	0.00	0	1,170.00		
R186	On 02/05/2019	Bond Future	8.83420		113.03171		8.86787	112.83720		6.77	0.00	514,294,280.50	4,550	4,550.00		
R186	On 02/05/2019	Bond Future	8.50	Call	828.80000	0.82880	772.39000	0.77239	828.800	6.62	0.32	0.00	0	7,000.00		
R186	On 02/05/2019	Bond Future	8.62	Call	1,086.26000	1.08626	1,017.63000	1.01763	1,086.260	6.69	0.39	0.00	0	90.00		
R186	On 02/05/2019	Bond Future	8.65	Call	1,157.64000	1.15764	1,085.86000	1.08586	1,157.640	6.71	0.40	0.00	0	3,250.00		
R186	On 02/05/2019	Bond Future	8.70	Call	1,282.88000	1.28288	1,205.78000	1.20578	1,282.880	6.74	0.43	0.00	0	200.00		
R186	On 02/05/2019	Bond Future	8.80	Call	1,558.12000	1.55812	1,470.28000	1.47028	1,558.120	6.81	0.49	0.00	0	7,500.00		
R186	On 02/05/2019	Bond Future	9.00	Call	2,201.24000	2.20124	2,092.30000	2.09230	2,201.240	6.95	0.60	0.00	0	7,000.00		
R186	On 02/05/2019	Bond Future	9.20	Call	2,967.31000	2.96731	2,839.35000	2.83935	2,967.310	7.17	0.69	0.00	0	90.00		
R186	On 02/05/2019	Bond Future	9.25	Call	3,172.81000	3.17281	3,040.53000	3.04053	3,172.810	7.22	0.71	0.00	0	3,250.00		
R186	On 02/05/2019	Bond Future	9.30	Call	3,384.41000	3.38441	3,248.04000	3.24804	3,384.410	7.28	0.73	0.00	0	200.00		
R186	On 02/05/2019	Bond Future	9.75	Put	318.73000	0.31873	348.65000	0.34865	318.730	7.83	0.13	0.00	0	7,000.00		
R186	On 02/05/2019	Bond Future	9.96	Put	188.88000	0.18888	208.72000	0.20872	188.880	7.83	0.08	0.00	0	90.00		
R186	On 02/05/2019	Bond Future	10.02	Put	161.32000	0.16132	178.79000	0.17879	161.320	7.83	0.07	0.00	0	3,250.00		
R186	On 02/05/2019	Bond Future	10.07	Put	141.04000	0.14104	156.71000	0.15671	141.040	7.83	0.07	0.00	0	200.00		
R186	On 01/08/2019	Bond Future	8.87940		109.93229		8.91463	109.73442		6.88	0.00	0.00	0	0.00		
R186	On 01/08/2019	Bond Future	8.30	Call	805.41000	0.80541	755.39000	0.75539	805.410	6.28	0.27	0.00	0	6,000.00		
R186	On 01/08/2019	Bond Future	9.05	Call	2,729.78000	2.72978	2,618.54000	2.61854	2,729.780	6.92	0.58	0.00	0	6,000.00		
R186	On 01/08/2019	Bond Future	10.08	Put	499.19000	0.49919	528.70000	0.52870	499.190	8.06	0.15	0.00	0	6,000.00		
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R197	On 07/02/2019	Bond Future			300.08366	300.08366	299.93449	299.93449			0.00	420,117,124.00	1,400	955.00		
R197	On 02/05/2019	Bond Future			305.38375	305.38375	305.23367	305.23367			0.00	427,537,250.00	1,400	1,400.00		
R197	On 01/08/2019	Bond Future			303.84673	303.84673	303.69482	303.69482			0.00	0.00	0	0.00		
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R202	On 07/02/2019	Bond Future			234.31447	234.31447	233.88588	233.88588			0.00	481,984,864.79	2,057	6,748.00		
R202	On 02/05/2019	Bond Future			238.45305	238.45305	238.01812	238.01812			0.00	490,497,923.85	2,057	2,057.00		
R202	On 01/08/2019	Bond Future			239.14003	239.14003	238.69743	238.69743			0.00	0.00	0	0.00		
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2023	On 07/02/2019	Bond Future			7.97988	102.74486	8.00678	102.65388		2.99	0.00	0.00	0	62,388.00		
R2023	On 02/05/2019	Bond Future			7.99987	100.60656	8.02845	100.51461		3.16	0.00	0.00	0	0.00		
R2023	On 01/08/2019	Bond Future			8.00332	102.56658	8.03405	102.47328		3.27	0.00	0.00	0	0.00		
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/02/2019	Bond Future		9.27989	91.56777		9.31252	91.35960		9.46	0.00	0.00	0	53,622.00
R2030	On 07/02/2019	Bond Future	8.90	Call	115.03000	0.11503	100.31000	0.10031	115.030	9.03	0.12	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	562.18000	0.56218	502.51000	0.50251	562.180	9.38	0.39	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,233.06000	2.23306	2,077.55000	2.07755	2,233.060	9.96	0.82	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,656.48000	2.65648	2,487.99000	2.48799	2,656.480	10.10	0.87	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	7.31000	0.00731	11.05000	0.01105	7.310	10.96	0.01	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future		9.33565	93.16420		9.36930	92.95302		9.43	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	771.55000	0.77155	717.62000	0.71762	771.550	9.06	0.28	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,125.22000	2.12522	2,018.04000	2.01804	2,125.220	9.59	0.54	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	452.61000	0.45261	490.16000	0.49016	452.610	10.85	0.15	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future		9.39117	90.97394		9.42603	90.75912		9.56	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future		9.49588	93.80225		9.52835	93.57759		10.30	0.00	0.00	0	42,475.00
R2032	On 02/05/2019	Bond Future		9.55166	91.28102		9.58509	91.05296		10.70	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future		9.60554	93.05952		9.64006	92.82745		10.33	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.65143	97.76513		9.67388	97.59251		10.99	0.00	0.00	0	74,160.00
R2035	On 02/05/2019	Bond Future		9.70555	94.96961		9.72859	94.79457		11.45	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future		9.75887	96.81984		9.78261	96.64178		11.08	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.70993	90.08315		9.73247	89.90842		12.09	0.00	0.00	0	64,737.00
R2037	On 02/05/2019	Bond Future		9.76618	91.65372		9.78930	91.47653		12.03	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future		9.82327	89.18372		9.84708	89.00348		12.21	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future		9.78990	93.31083		9.81245	93.12301		12.50	0.00	0.00	0	30,578.00
R2040	On 02/05/2019	Bond Future		9.84612	94.93763		9.86924	94.74715		12.46	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,624.41000	1.62441	1,557.58000	1.55758	1,624.410	12.24	0.38	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,323.39000	4.32339	4,201.50000	4.20150	4,323.390	13.24	0.68	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		9.90334	92.28125		9.92713	92.08755		12.65	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.80931	90.47320		9.83176	90.28278		13.12	0.00	0.00	0	37,872.00
R2044	On 02/05/2019	Bond Future		9.86324	92.05058		9.88624	91.85746		13.08	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future		9.91807	89.46308		9.94172	89.26666		13.32	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.78978	94.02029		9.81199	93.82642		12.94	0.00	0.00	0	107,243.00
R2048	On 02/05/2019	Bond Future		9.83861	91.22283		9.86134	91.02626		13.55	0.00	0.00	0	6.00
R2048	On 01/08/2019	Bond Future		9.88679	93.00006		9.91014	92.80003		13.16	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future	6.13476		101.53941		6.09171	101.57782		0.27	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future	5.63590		103.30966		5.57727	103.34934		0.25	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future	4.30942		101.68019		4.21718	101.72106		0.19	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future	7.08395		101.84275		7.08769	101.83551		0.99	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future	7.01042		100.21745		7.01431	100.21066		1.12	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future	6.86635		102.17000		6.87058	102.16351		1.19	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future	9.57884		74.54938		9.60091	74.40425		12.38	0.00	1,341,888.84	18	117,685.00
R209	On 07/02/2019	Bond Future	9.04	Call	39.58000	0.03958	37.40000	0.03740	39.580	11.54	0.05	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	787.88000	0.78788	742.08000	0.74208	787.880	12.45	0.46	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	58.45000	0.05845	73.44000	0.07344	58.450	13.85	0.05	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future	9.62740		72.70015		9.65000	72.55296		12.92	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,157.70000	1.15770	1,108.86000	1.10886	1,157.700	12.27	0.36	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,230.57000	3.23057	3,137.65000	3.13765	3,230.570	13.22	0.67	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	462.54000	0.46254	488.95000	0.48895	462.540	14.42	0.15	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	325.01000	0.32501	345.39000	0.34539	325.010	14.92	0.11	0.00	0	760.00
R209	On 01/08/2019	Bond Future	9.67418		74.11666		9.69740	73.96687		12.58	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future	188.01689		188.01689		187.39821	187.39821			0.00	133,868,025.68	712	2,020.00
R210	On 02/05/2019	Bond Future	188.78185		188.78185		188.15325	188.15325			0.00	134,412,677.20	712	712.00
R210	On 01/08/2019	Bond Future	192.50457		192.50457		191.86432	191.86432			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future	156.04782		156.04782		156.03728	156.03728			0.00	238,128,973.32	1,526	3,450.00
R212	On 02/05/2019	Bond Future	158.80400		158.80400		158.79418	158.79418			0.00	242,334,904.00	1,526	1,526.00
R212	On 01/08/2019	Bond Future	161.86424		161.86424		161.85486	161.85486			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212		On 31/01/2022	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213		On 07/02/2019	Bond Future	9.38060	86.21901		9.41304	86.01542		9.98	0.00	0.00	0	31,062.00
R213		On 02/05/2019	Bond Future	9.43132	84.17285		9.46469	83.96624		10.41	0.00	101,007,420.00	1,200	1,200.00
R213		On 01/08/2019	Bond Future	9.48034	85.81276		9.51481	85.60245		10.14	0.00	0.00	0	0.00
R213		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214		On 07/02/2019	Bond Future	9.76967	73.57615		9.79185	73.42474		13.32	0.00	0.00	0	29,281.00
R214		On 02/05/2019	Bond Future	9.81815	71.56312		9.84085	71.40949		13.91	0.00	85,875,744.00	1,200	1,200.00
R214		On 01/08/2019	Bond Future	9.86592	72.95732		9.88922	72.80100		13.49	0.00	0.00	0	0.00
R214		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
SGD / R		On 18/03/2019	Foreign Exchange Future	10.18780	10.18780		10.61230	10.61230		13.53	0.00	0.00	0	0.00
SGD / R		On 14/06/2019	Foreign Exchange Future	10.29840	10.29840		10.41960	10.41960		14.04	0.00	0.00	0	0.00
TRY / R		On 18/03/2019	Foreign Exchange Future	2.48280	2.48280		2.54280	2.54280		19.75	0.00	0.00	0	25,000.00
TRY / R		On 14/06/2019	Foreign Exchange Future	2.39970	2.39970		2.38160	2.38160		20.27	0.00	0.00	0	0.00
Total for Derivatives :												8,208,091,495.94	197,408	7 994 208.00
Grand Total:												8,208,091,495.94	197,408	7 994 208.00