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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/01/2019

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
<b>Derivatives</b>													
\$ / R		On 15/01/2019	Any day expiry	13.82910	13.82910	13.88510	13.88510		17.46	0.00	0.00	0	392.00
\$ / R	13.86	Put	67.90970	0.06791	65.97510	0.06598	67.910	17.63	0.59	0.00	0.00	0	174.00
\$ / R	14.00	Call	8.69180	0.00869	38.25180	0.03825	8.692	20.04	0.12	0.00	0.00	0	174.00
\$ / R	14.29	Put	461.26660	0.46127	411.70100	0.41170	461.267	25.03	0.99	0.00	0.00	0	218.00
\$ / R	14.36	Call	0.17790	0.00018	4.59420	0.00459	0.178	26.24	0.00	0.00	0.00	0	218.00
\$ / R		On 16/01/2019	Any day expiry	13.82910	13.82910	13.88510	13.88510		17.30	0.00	0.00	0	20.00
\$ / R		On 17/01/2019	Any day expiry	13.82910	13.82910	13.88650	13.88650		17.18	0.00	0.00	0	0.00
\$ / R		On 18/01/2019	Any day expiry	13.83050	13.83050	13.88790	13.88790		17.15	0.00	0.00	0	0.00
\$ / R	12.66	Put	0.09350	0.00009	0.14650	0.00015	0.093	27.08	0.00	0.00	0.00	0	263.00
\$ / R	13.80	Put	86.88890	0.08689	85.74620	0.08575	86.889	17.58	0.45	0.00	0.00	0	25,000.00
\$ / R		On 21/01/2019	Any day expiry	13.83470	13.83470	13.89210	13.89210		15.54	0.00	0.00	0	1,901.00
\$ / R		On 25/01/2019	Any day expiry	13.84060	13.84060	13.89840	13.89840		16.14	0.00	0.00	0	51.00
\$ / R		On 30/01/2019	Any day expiry	13.84920	13.84920	13.90710	13.90710		16.11	0.00	0.00	0	1,018.00
\$ / R		On 31/01/2019	Any day expiry	13.85090	13.85090	13.90880	13.90880		16.28	0.00	10,206,514.40	731	1,922.00
\$ / R	13.00	Put	5.83330	0.00583	8.20040	0.00820	5.833	15.90	0.03	0.00	0.00	0	500.00
\$ / R	13.80	Put	167.82470	0.16782	157.28900	0.15729	167.825	16.15	0.45	0.00	0.00	0	600.00

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	13.95	Put	252.47910	0.25248	234.20610	0.23421	252.479	16.63	0.57	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.00	Call	135.66740	0.13567	173.05070	0.17305	135.667	16.81	0.39	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	81.22870	0.08123	109.72660	0.10973	81.229	17.52	0.26	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	430.32870	0.43033	400.92660	0.40093	430.329	17.52	0.74	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	470.21840	0.47022	438.71840	0.43872	470.218	17.70	0.77	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	49.99760	0.05000	71.33400	0.07133	49.998	18.16	0.17	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	31.18680	0.03119	46.92530	0.04693	31.187	18.76	0.12	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	5.79810	0.00580	9.53440	0.00953	5.798	20.68	0.03	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	2.51860	0.00252	4.03720	0.00404	2.519	22.21	0.01	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			13.87340	13.87340	13.93140	13.93140		16.70	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			13.87680	13.87680	13.93480	13.93480		16.95	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			13.89370	13.89370	13.95160	13.95160		16.80	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			13.89870	13.89870	13.95670	13.95670		16.91	0.00	0.00	0	6,062.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	41.20160	0.04120	37.96160	0.03796	41.202	15.78	0.11	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	231.62070	0.23162	215.27640	0.21528	231.621	16.62	0.39	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	519.73160	0.51973	488.99900	0.48900	519.732	17.71	0.62	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	203.71610	0.20372	229.77340	0.22977	203.716	17.85	0.36	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	555.01610	0.55502	523.07340	0.52307	555.016	17.85	0.64	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	139.03340	0.13903	159.12980	0.15913	139.033	18.57	0.26	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	99.51390	0.09951	115.54030	0.11554	99.514	19.15	0.20	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	46.23660	0.04624	55.30710	0.05531	46.237	20.41	0.10	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	24.59540	0.02460	30.69680	0.03070	24.595	20.80	0.06	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.90540	13.90540	13.96340	13.96340		16.84	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.90710	13.90710	13.96510	13.96510		16.87	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			13.91710	13.91710	13.97520	13.97520		16.86	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	380.68710	0.38069	357.44470	0.35744	380.687	16.96	0.50	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	78.86770	0.07887	90.53250	0.09053	78.868	19.86	0.15	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.92880	13.92880	13.98700	13.98700		17.02	0.00	474,373,141.60	34,057	540,174.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.23290	0.00023	0.23840	0.00024	0.233	22.69	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	5.10480	0.00510	5.25890	0.00526	5.105	18.84	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	16.97010	0.01697	16.91330	0.01691	16.970	15.91	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	18.16740	0.01817	18.07040	0.01807	18.167	15.75	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	40.34710	0.04035	37.39850	0.03740	40.347	15.74	0.09	0.00	0	8,132.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	52.50530	0.05251	48.74480	0.04874	52.505	15.79	0.11	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	55.24490	0.05524	51.30580	0.05131	55.245	15.81	0.12	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	67.31960	0.06732	62.60090	0.06260	67.320	15.85	0.14	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	75.82310	0.07582	70.56560	0.07057	75.823	15.88	0.15	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	89.05070	0.08905	82.97010	0.08297	89.051	15.92	0.17	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	95.21300	0.09521	88.75700	0.08876	95.213	15.94	0.18	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	118.02130	0.11802	110.20000	0.11020	118.021	16.00	0.22	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	140.18380	0.14018	130.30920	0.13031	140.184	16.11	0.25	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	149.16630	0.14917	138.75010	0.13875	149.166	16.16	0.26	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	181.82680	0.18183	169.50600	0.16951	181.827	16.30	0.29	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	196.08100	0.19608	182.95820	0.18296	196.081	16.36	0.31	0.00	0	17,050.00

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	13.55	Put	214.86330	0.21486	200.71210	0.20071	214.863	16.43	0.33	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	234.72770	0.23473	219.52010	0.21952	234.728	16.51	0.35	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	242.97570	0.24298	227.33760	0.22734	242.976	16.54	0.36	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	268.75880	0.26876	251.81180	0.25181	268.759	16.62	0.38	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	277.70130	0.27770	260.30770	0.26031	277.701	16.65	0.39	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	286.81390	0.28681	268.97530	0.26898	286.814	16.68	0.40	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	300.80530	0.30081	282.29310	0.28229	300.805	16.73	0.41	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	320.05950	0.32006	300.64010	0.30064	320.060	16.79	0.43	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	334.94890	0.33495	314.84230	0.31484	334.949	16.83	0.44	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	350.21590	0.35022	329.42070	0.32942	350.216	16.87	0.45	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	355.38880	0.35539	334.36260	0.33436	355.389	16.89	0.46	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	376.49920	0.37650	354.54630	0.35455	376.499	16.95	0.47	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	382.60910	0.38261	417.70080	0.41770	382.609	17.02	0.51	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	362.02710	0.36203	394.86280	0.39486	362.027	17.14	0.49	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	433.22710	0.43323	407.86280	0.40786	433.227	17.14	0.51	0.00	0	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	457.47300	0.45747	431.17560	0.43118	457.473	17.24	0.53	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	289.24380	0.28924	317.52120	0.31752	289.244	17.62	0.41	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	273.27730	0.27328	300.46200	0.30046	273.277	17.74	0.39	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	615.29710	0.61530	583.63530	0.58364	615.297	17.81	0.62	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	629.33720	0.62934	597.25220	0.59725	629.337	17.86	0.62	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	258.13720	0.25814	284.25220	0.28425	258.137	17.86	0.38	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	664.99060	0.66499	631.86020	0.63186	664.991	17.98	0.64	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	731.05980	0.73106	696.11500	0.69612	731.060	18.20	0.67	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	738.54660	0.73855	703.40210	0.70340	738.547	18.22	0.67	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	214.85920	0.21486	237.72020	0.23772	214.859	18.25	0.32	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	209.96670	0.20997	232.44250	0.23244	209.967	18.30	0.32	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	205.18260	0.20518	227.27530	0.22728	205.183	18.35	0.31	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	776.38260	0.77638	740.27530	0.74028	776.383	18.35	0.69	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	799.40710	0.79941	762.73510	0.76274	799.407	18.42	0.70	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	822.66200	0.82266	785.43550	0.78544	822.662	18.49	0.70	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	893.75930	0.89376	854.93050	0.85493	893.759	18.71	0.73	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	966.38400	0.96638	926.26860	0.92627	966.384	18.91	0.75	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	144.56780	0.14457	161.74630	0.16175	144.568	19.04	0.23	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,024.06800	1.02407	982.90190	0.98290	1,024.068	19.06	0.77	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,032.38970	1.03239	991.07640	0.99108	1,032.390	19.08	0.77	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,040.73110	1.04073	999.27340	0.99927	1,040.731	19.11	0.77	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,049.09180	1.04909	1,007.48910	1.00749	1,049.092	19.13	0.78	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	114.13920	0.11414	128.56950	0.12857	114.139	19.48	0.19	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,220.07580	1.22008	1,175.80480	1.17580	1,220.076	19.57	0.82	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,272.64000	1.27264	1,227.64610	1.22765	1,272.640	19.70	0.83	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,290.27840	1.29028	1,245.05130	1.24505	1,290.278	19.75	0.83	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,299.11880	1.29912	1,253.77730	1.25378	1,299.119	19.77	0.83	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	93.41810	0.09342	105.82510	0.10583	93.418	19.86	0.16	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,352.44810	1.35245	1,306.43490	1.30643	1,352.448	19.90	0.84	0.00	0	41,300.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,361.38270	1.36138	1,315.26000	1.31526	1,361.383	19.92	0.84	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	88.09020	0.08809	99.95280	0.09995	88.090	19.97	0.15	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	85.04520	0.08505	96.59310	0.09659	85.045	20.03	0.15	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,469.55770	1.46956	1,422.19940	1.42220	1,469.558	20.19	0.86	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	71.09400	0.07109	81.46770	0.08147	71.094	20.34	0.13	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	66.79870	0.06680	76.71060	0.07671	66.799	20.43	0.12	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	65.97050	0.06597	75.79340	0.07579	65.971	20.44	0.12	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	62.76140	0.06276	72.23160	0.07223	62.761	20.51	0.11	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	59.70870	0.05971	68.83800	0.06884	59.709	20.58	0.11	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	51.41810	0.05142	59.59180	0.05959	51.418	20.79	0.09	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	42.67160	0.04267	49.78460	0.04978	42.672	21.05	0.08	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	41.62600	0.04163	48.60830	0.04861	41.626	21.08	0.08	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	38.64290	0.03864	45.24680	0.04525	38.643	21.19	0.07	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	33.73290	0.03373	39.69170	0.03969	33.733	21.38	0.06	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	28.74990	0.02875	34.02710	0.03403	28.750	21.60	0.06	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	27.04240	0.02704	32.07900	0.03208	27.042	21.69	0.05	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	23.36290	0.02336	27.86560	0.02787	23.363	21.89	0.05	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	21.20430	0.02120	25.38290	0.02538	21.204	22.03	0.04	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	16.67660	0.01668	20.14650	0.02015	16.677	22.38	0.03	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	16.28390	0.01628	19.68970	0.01969	16.284	22.41	0.03	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	10.49170	0.01049	12.77190	0.01277	10.492	22.97	0.02	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	10.36220	0.01036	12.60910	0.01261	10.362	22.99	0.02	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	9.74010	0.00974	11.82520	0.01183	9.740	23.06	0.02	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	9.04430	0.00904	10.94910	0.01095	9.044	23.15	0.02	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	8.93340	0.00893	10.80980	0.01081	8.933	23.16	0.02	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	8.82420	0.00882	10.67190	0.01067	8.824	23.17	0.02	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	7.52330	0.00752	9.03620	0.00904	7.523	23.36	0.02	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	6.90790	0.00691	8.26350	0.00826	6.908	23.46	0.01	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	5.42490	0.00542	6.40680	0.00641	5.425	23.75	0.01	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	3.01180	0.00301	3.41840	0.00342	3.012	24.47	0.01	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	1.66130	0.00166	1.90870	0.00191	1.661	24.69	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.94420	13.94420	14.00230	14.00230		17.12	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	387.98220	0.38798	366.61370	0.36661	387.982	17.01	0.46	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	454.91870	0.45492	429.86370	0.42986	454.919	17.23	0.51	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.94760	13.94760	14.00570	14.00570		17.17	0.00	0.00	0	4,791.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	84.92790	0.08493	79.81560	0.07982	84.928	16.03	0.16	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	585.60250	0.58560	556.32130	0.55632	585.603	17.73	0.57	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	619.00010	0.61900	588.69120	0.58869	619.000	17.84	0.59	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	205.12370	0.20512	225.18000	0.22518	205.124	18.79	0.29	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	92.67510	0.09268	103.84570	0.10385	92.675	20.41	0.15	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	62.99310	0.06299	71.22730	0.07123	62.993	21.07	0.10	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.95450	13.95450	14.01250	14.01250		17.14	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.95960	13.95960	14.01770	14.01770		17.21	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	348.48130	0.34848	329.67600	0.32968	348.481	16.94	0.41	0.00	0	100.00

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 05/04/2019	Any day expiry	14.35	Call	310.55150	0.31055	336.75920	0.33676	310.552	18.08	0.39	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.97670	13.97670	14.03470	14.03470		17.29	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.99600	13.99600	14.05390	14.05390		17.38	0.00	0.00	0	71.00
\$ / R	On 30/04/2019	Any day expiry			14.00300	14.00300	14.06080	14.06080		17.36	0.00	0.00	0	1,180.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	128.53200	0.12853	122.16350	0.12216	128.532	16.17	0.19	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	789.43150	0.78943	833.23300	0.83323	789.431	16.62	0.68	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	642.41030	0.64241	614.78880	0.61479	642.410	17.76	0.54	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	674.55900	0.67456	646.03870	0.64604	674.559	17.86	0.55	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	263.12600	0.26313	282.98580	0.28299	263.126	19.03	0.30	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	140.31760	0.14032	152.31290	0.15231	140.318	20.50	0.18	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	105.18630	0.10519	114.45450	0.11445	105.186	21.09	0.14	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.05730	14.05730	14.11490	14.11490		17.57	0.00	0.00	0	475.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	167.27820	0.16728	159.73150	0.15973	167.278	16.31	0.20	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	689.48900	0.68949	663.14290	0.66314	689.489	17.83	0.52	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	720.76890	0.72077	693.60460	0.69360	720.769	17.92	0.53	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	311.16080	0.31116	330.55000	0.33055	311.161	19.29	0.31	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	181.86150	0.18186	194.07430	0.19407	181.862	20.62	0.20	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	141.74530	0.14175	151.36070	0.15136	141.745	21.16	0.16	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.06260	14.06260	14.12010	14.12010		17.54	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.06430	14.06430	14.12190	14.12190		17.55	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.08180	14.08180	14.13930	14.13930		17.68	0.00	7,871,726.20	559	112,232.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	5.32560	0.00533	5.56410	0.00556	5.326	18.61	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	61.74900	0.06175	60.45220	0.06045	61.749	16.29	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	126.96780	0.12697	121.14490	0.12114	126.968	16.20	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	178.75620	0.17876	170.97120	0.17097	178.756	16.36	0.20	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	183.85980	0.18386	175.89020	0.17589	183.860	16.37	0.21	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	253.02670	0.25303	242.65850	0.24266	253.027	16.54	0.26	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	256.23430	0.25623	245.75940	0.24576	256.234	16.54	0.27	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	500.77560	0.50078	481.05780	0.48106	500.776	17.28	0.41	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	526.60500	0.52660	506.11280	0.50611	526.605	17.36	0.43	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	682.07590	0.68208	717.53310	0.71753	682.076	17.50	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	591.32550	0.59133	568.97050	0.56897	591.326	17.53	0.46	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	630.81580	0.63082	607.38150	0.60738	630.816	17.64	0.47	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	708.25980	0.70826	682.37350	0.68237	708.260	17.85	0.51	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	739.23750	0.73924	712.54910	0.71255	739.238	17.94	0.52	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	510.70800	0.51071	538.84400	0.53884	510.708	18.23	0.44	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	459.68960	0.45969	485.41370	0.48541	459.690	18.50	0.41	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	993.01750	0.99302	960.51250	0.96051	993.018	18.59	0.60	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	1,007.20590	1.00721	974.41260	0.97441	1,007.206	18.62	0.61	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	392.69760	0.39270	414.97320	0.41497	392.698	18.92	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	327.81130	0.32781	346.75260	0.34675	327.811	19.42	0.31	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	284.97490	0.28497	301.66250	0.30166	284.975	19.81	0.28	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	254.51250	0.25451	269.53210	0.26953	254.513	20.13	0.25	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	235.02920	0.23503	249.47610	0.24948	235.029	20.30	0.23	0.00	0	5,035.00

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	15.64	Call	231.93820	0.23194	246.20430	0.24620	231.938	20.33	0.23	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	208.70540	0.20871	221.59550	0.22160	208.705	20.56	0.21	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	196.73950	0.19674	208.90330	0.20890	196.740	20.69	0.20	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	192.91800	0.19292	204.84690	0.20485	192.918	20.73	0.20	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	183.10780	0.18311	194.43480	0.19443	183.108	20.84	0.19	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	172.71440	0.17271	183.39240	0.18339	172.714	20.97	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	66.01390	0.06601	67.85970	0.06786	66.014	24.48	0.07	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.09230	14.09230	14.14980	14.14980		17.67	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,062.61820	1.06262	1,029.15380	1.02915	1,062.618	18.71	0.62	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	96.21010	0.09621	99.97460	0.09997	96.210	22.75	0.10	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.10640	14.10640	14.16380	14.16380		17.70	0.00	0.00	0	105.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	199.21460	0.19921	190.91220	0.19091	199.215	16.41	0.21	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	725.45000	0.72545	700.18580	0.70019	725.450	17.86	0.50	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	756.12020	0.75612	730.07640	0.73008	756.120	17.94	0.51	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	347.32180	0.34732	366.19660	0.36620	347.322	19.49	0.31	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	214.28820	0.21429	226.58030	0.22658	214.288	20.69	0.21	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	171.97930	0.17198	181.76130	0.18176	171.979	21.19	0.17	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.11160	14.11160	14.16900	14.16900		17.67	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.11510	14.11510	14.17250	14.17250		17.69	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	351.07620	0.35108	336.99710	0.33700	351.076	16.76	0.32	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	167.76350	0.16776	176.89530	0.17690	167.763	21.30	0.16	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.16480	14.16480	14.22190	14.22190		17.79	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	231.17840	0.23118	221.85640	0.22186	231.178	16.44	0.22	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	761.58310	0.76158	737.09010	0.73709	761.583	17.86	0.48	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	791.71770	0.79172	766.52500	0.76653	791.718	17.94	0.49	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	389.74440	0.38974	407.95650	0.40796	389.744	19.67	0.32	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	252.76930	0.25277	265.05200	0.26505	252.769	20.78	0.22	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	208.57060	0.20857	218.68290	0.21868	208.571	21.25	0.18	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.16660	14.16660	14.22370	14.22370		17.79	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.18810	14.18810	14.24510	14.24510		17.85	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	948.19570	0.94820	920.10630	0.92011	948.196	18.27	0.53	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	248.93180	0.24893	260.66360	0.26066	248.932	21.00	0.21	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.21850	14.21850	14.27530	14.27530		17.86	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	256.80380	0.25680	246.92540	0.24693	256.804	16.45	0.23	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	790.27230	0.79027	765.82820	0.76583	790.272	17.86	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	820.02890	0.82003	795.01930	0.79502	820.029	17.93	0.48	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	420.25200	0.42025	437.82660	0.43783	420.252	19.86	0.32	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	282.65010	0.28265	295.36610	0.29537	282.650	20.92	0.23	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	237.14160	0.23714	247.44640	0.24745	237.142	21.39	0.19	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.22390	14.22390	14.28070	14.28070		17.83	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.22740	14.22740	14.28420	14.28420		17.91	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.22920	14.22920	14.28600	14.28600		17.91	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	101.69940	0.10170	105.91830	0.10592	101.699	24.60	0.09	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.24890	14.24890	14.30560	14.30560		17.90	0.00	0.00	0	14,285.00

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	10.75	Put	9.37090	0.00937	9.67650	0.00968	9.371	16.06	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	138.55250	0.13855	132.22560	0.13223	138.553	15.72	0.14	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	350.90530	0.35091	338.41320	0.33841	350.905	16.63	0.27	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	641.87010	0.64187	621.18280	0.62118	641.870	17.40	0.41	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	673.92530	0.67393	652.52710	0.65253	673.925	17.49	0.42	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	740.31970	0.74032	717.50760	0.71751	740.320	17.66	0.44	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	809.67960	0.80968	785.46620	0.78547	809.680	17.84	0.46	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	881.76450	0.88176	856.21280	0.85621	881.764	18.01	0.49	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,617.12730	1.61713	1,579.66440	1.57966	1,617.127	19.57	0.65	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,758.85760	1.75886	1,719.80010	1.71980	1,758.858	19.84	0.68	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	387.88010	0.38788	403.66470	0.40366	387.880	20.27	0.29	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	212.37130	0.21237	219.75570	0.21976	212.371	22.03	0.17	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	185.94540	0.18595	191.87800	0.19188	185.945	22.80	0.15	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	174.42680	0.17443	179.72190	0.17972	174.427	23.19	0.14	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	170.35380	0.17035	175.41900	0.17542	170.354	23.34	0.13	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	153.89930	0.15390	158.04470	0.15804	153.899	24.02	0.12	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	146.70040	0.14670	150.44000	0.15044	146.700	24.35	0.11	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	137.55770	0.13756	142.98450	0.14298	137.558	24.50	0.11	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	93.64160	0.09364	97.51640	0.09752	93.642	24.50	0.08	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.27400	14.27400	14.33060	14.33060		17.89	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	280.38520	0.28039	270.16730	0.27017	280.385	16.43	0.23	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	815.14780	0.81515	791.15000	0.79115	815.148	17.82	0.46	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	844.68570	0.84469	820.14870	0.82015	844.686	17.89	0.47	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	452.97290	0.45297	470.54680	0.47055	452.973	19.97	0.32	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	314.06380	0.31406	326.76550	0.32677	314.064	20.98	0.23	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	265.71060	0.26571	276.16670	0.27617	265.711	21.46	0.20	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.27760	14.27760	14.33410	14.33410		17.97	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.33020	14.33020	14.38640	14.38640		18.02	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	303.92170	0.30392	293.15610	0.29316	303.922	16.47	0.23	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	838.72910	0.83873	815.42750	0.81543	838.729	17.81	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	868.05680	0.86806	844.24980	0.84425	868.057	17.88	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	479.22940	0.47923	496.51040	0.49651	479.229	20.14	0.32	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	341.42680	0.34143	353.57690	0.35358	341.427	21.12	0.24	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	293.24410	0.29324	303.49080	0.30349	293.244	21.59	0.21	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.38340	14.38340	14.43920	14.43920		18.08	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	324.00140	0.32400	312.78580	0.31279	324.001	16.50	0.23	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	858.22440	0.85822	835.25320	0.83525	858.224	17.79	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	887.34880	0.88735	863.90460	0.86390	887.349	17.86	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	504.83350	0.50483	521.82060	0.52182	504.833	20.23	0.32	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	367.52190	0.36752	379.80870	0.37981	367.522	21.21	0.24	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	319.42250	0.31942	329.97630	0.32998	319.423	21.67	0.21	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.38890	14.38890	14.44470	14.44470		18.06	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.39250	14.39250	14.44830	14.44830		18.07	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.40900	14.40900	14.46470	14.46470		18.06	0.00	2,881,800.00	200	10,100.00

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	11.89	Put	64.90680		0.06491		59.95640	0.05996	64.907	14.32	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	584.13880		0.58414		567.84680	0.56785	584.139	17.04	0.34	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	793.66020		0.79366		772.04200	0.77204	793.660	17.60	0.41	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	393.75410		0.39375		406.45390	0.40645	393.754	21.14	0.25	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	329.32370		0.32932		338.69490	0.33869	329.324	21.79	0.21	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	132.38910		0.13239		139.12170	0.13912	132.389	23.98	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.44210		14.44210		14.49750	14.49750		18.10	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	343.11610		0.34312		329.62850	0.32963	343.116	16.49	0.23	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	876.78150		0.87678		854.21260	0.85421	876.781	17.75	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	905.68460		0.90568		882.64630	0.88265	905.685	17.82	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	530.41540		0.53042		546.81510	0.54682	530.415	20.32	0.32	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	395.79330		0.39579		407.90010	0.40790	395.793	21.29	0.24	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	349.66200		0.34966		359.20220	0.35920	349.662	21.78	0.22	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.44570		14.44570		14.50120	14.50120		18.10	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.50090		14.50090		14.55670	14.55670		18.20	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.56170		14.56170		14.61840	14.61840		18.30	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.58920		14.58920		14.64630	14.64630		18.37	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	101.83050		0.10183		95.05350	0.09505	101.830	14.77	0.09	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	817.78930		0.81779		798.14620	0.79815	817.789	17.58	0.38	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	445.52150		0.44552		455.02650	0.45503	445.522	22.06	0.24	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.62260		14.62260		14.68010	14.68010		18.40	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.67560		14.67560		14.73390	14.73390		18.53	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.74240		14.74240		14.80160	14.80160		18.60	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.76200		14.76200		14.82150	14.82150		18.61	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.85230		14.85230		14.91310	14.91310		18.72	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.94660		14.94660		15.00860	15.00860		18.82	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.92880		13.92880		13.98700	13.98700		17.02	0.00	208,932.00	15	427.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.08180		14.08180		14.13930	14.13930		17.68	0.00	70,409.00	5	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.24890		14.24890		14.30560	14.30560		17.90	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.40900		14.40900		14.46470	14.46470		18.06	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.58920		14.58920		14.64630	14.64630		18.37	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			17.78030		17.78030		17.76790	17.76790		15.67	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			17.80970		17.80970		17.79790	17.79790		16.07	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			17.89720		17.89720		17.88500	17.88500		16.14	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.95210		17.95210		17.93990	17.93990		16.15	0.00	10,771,260.00	600	395,626.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	507.48320		0.50748		517.33350	0.51733	507.483	16.22	0.50	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	168.67100		0.16867		168.34990	0.16835	168.671	17.57	0.23	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,375.90430		1.37590		1,387.97490	1.38797	1,375.904	17.83	0.81	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	57.30960		0.05731		57.88270	0.05788	57.310	18.88	0.09	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	46.82810		0.04683		47.60150	0.04760	46.828	19.09	0.08	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	11.48210		0.01148		12.41360	0.01241	11.482	20.56	0.02	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.98630		17.98630		17.97390	17.97390		16.25	0.00	0.00	0	80.00



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 15/04/2019	Any day expiry		18.03930	18.03930		18.02670	18.02670		16.23	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry		18.07380	18.07380		18.06090	18.06090		16.28	0.00	0.00	0	120.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.22710	18.22710		18.21330	18.21330		16.44	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future		18.52460	18.52460		18.50740	18.50740		16.53	0.00	351,967.40	19	16,660.00
£ / R	On 13/12/2019	Foreign Exchange Future		18.80500	18.80500		18.78550	18.78550		16.65	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.11630	19.11630		19.09660	19.09660		17.28	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12939	0.12939		0.12960	0.12960		22.61	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13178	0.13178		0.13197	0.13197		22.65	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13439	0.13439		0.13457	0.13457		22.47	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13691	0.13691		0.13707	0.13707		22.38	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13981	0.13981		0.13999	0.13999		22.33	0.00	0.00	0	0.00
€ / R	On 21/01/2019	Any day expiry		15.86950	15.86950		15.93820	15.93820		13.82	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry		15.99470	15.99470		16.06410	16.06410		15.30	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.05370	16.05370		16.12360	16.12360		15.41	0.00	6,598,070.70	411	135,811.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	435.01620	0.43502	484.16350	0.48416	435.016	15.35	0.53	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry		16.04460	16.04460		16.11420	16.11420		15.52	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry		16.14960	16.14960		16.21910	16.21910		15.68	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry		16.18690	16.18690		16.25650	16.25650		15.83	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.35400	16.35400		16.42310	16.42310		16.12	0.00	408,850.00	25	24,275.00
€ / R	On 14/08/2019	Any day expiry		16.56800	16.56800		16.63570	16.63570		16.38	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,104.84830	1.10485	1,075.40610	1.07541	1,104.848	16.98	0.56	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	190.63860	0.19064	205.06250	0.20506	190.639	20.32	0.15	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.68370	16.68370		16.75150	16.75150		16.52	0.00	83,418.50	5	9,579.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	389.43720	0.38944	412.87430	0.41287	389.437	18.94	0.27	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		16.99760	16.99760		17.06410	17.06410		16.76	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	69.07510	0.06908	70.74730	0.07075	69.075	15.18	0.06	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	626.13710	0.62614	612.85660	0.61286	626.137	15.74	0.34	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	334.84720	0.33485	349.19500	0.34919	334.847	21.01	0.19	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future		17.30770	17.30770		17.37520	17.37520		17.06	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.86000	96.86000		96.83000	96.83000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future		613.56000	613.56000		614.63500	614.63500			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		624.25900	624.25900		625.35600	625.35600			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future		636.42100	636.42100		637.54200	637.54200			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		709.23000	709.23000		710.79500	710.79500			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		721.59800	721.59800		723.19400	723.19400			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future		735.65600	735.65600		737.28700	737.28700			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future		643.33000	643.33000		645.01700	645.01700			0.00	0.00	0	905.00
ALBI	On 02/05/2019	Index Future		654.54800	654.54800		656.26900	656.26900			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
ALBI	On 01/08/2019	Index Future			667.30100		667.30100		669.05700	669.05700			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.03290		10.03290		10.06430	10.06430		13.31	0.00	0.00	0	7,365.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.15610		10.15610		10.18670	10.18670		13.64	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.29110		10.29110		10.32170	10.32170		13.62	0.00	0.00	0	650.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.42150		10.42150		10.45070	10.45070		13.55	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	345.49280		0.34549		359.90910	0.35991	345.493	14.48	0.37	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.56730		10.56730		10.59750	10.59750		14.11	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.51240		10.51240		10.55470	10.55470		14.24	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.64890		10.64890		10.68950	10.68950		14.69	0.00	2,662,225.00	250	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.79520		10.79520		10.83560	10.83560		14.80	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.81160		10.81160		10.85240	10.85240		14.71	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.94970		10.94970		10.98910	10.98910		15.19	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			43.43000		43.43000		42.34000	42.34000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.27380		14.27380		14.28320	14.28320		15.87	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.55470		14.55470		14.56210	14.56210		16.85	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.86380		14.86380		14.86840	14.86840		17.51	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.15880		15.15880		15.16160	15.16160		17.97	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.44470		15.44470		15.44850	15.44850		18.21	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.05740		2.05740		2.06590	2.06590		14.91	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.07940		2.07940		2.08790	2.08790		15.64	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.16710		2.16710		2.17640	2.17640		14.62	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.20860		2.20860		2.21780	2.21780		15.11	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.25360		2.25360		2.26240	2.26240		15.39	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.29260		2.29260		2.30140	2.30140		15.58	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.42570		2.42570		2.43600	2.43600		16.75	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			10.92187		78.40591		10.88773	78.60685			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future			11.01711		75.98229		10.98182	76.18693			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
ES33	On 01/08/2019	Bond Future		11.11506	77.46313		11.07850	77.67185			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
ES42	On 07/02/2019	Bond Future		11.16018	80.62396		11.12093	80.88766			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.25555	77.76965		11.21499	78.03805			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.35186	79.28560		11.30988	79.55935			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		636.88100	636.88100		638.58800	638.58800			0.00	6,368,810.00	1	451.00
GOVI	On 02/05/2019	GOVI		647.98700	647.98700		649.72800	649.72800			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		660.61100	660.61100		662.38900	662.38900			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.77960	1.77960		1.78760	1.78760		17.40	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.80280	1.80280		1.81080	1.81080		17.57	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		133.35201	133.35201		132.97385	132.97385			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		135.70837	135.70837		135.32371	135.32371			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		138.33835	138.33835		137.94632	137.94632			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		101.24363	101.24363		101.10295	101.10295			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		101.95962	101.95962		101.81665	101.81665			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		103.97074	103.97074		103.82508	103.82508			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		103.85235	103.85235		103.35167	103.35167			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future		104.54206	104.54206		104.03282	104.03282			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		106.60409	106.60409		106.08484	106.08484			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		121.65671	121.65671		120.92380	120.92380			0.00	0.00	0	10,476.00
I2038	On 02/05/2019	Bond Future		123.80636	123.80636		123.06074	123.06074			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		126.19577	126.19577		125.43553	125.43553			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		115.19165	115.19165		115.18756	115.18756			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		115.54109	115.54109		115.53720	115.53720			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		117.82009	117.82009		117.81634	117.81634			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		118.94327	118.94327		118.93908	118.93908			0.00	0.00	0	10,646.00
I2050	On 02/05/2019	Bond Future		121.04495	121.04495		121.04074	121.04074			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
I2050	On 01/08/2019	Bond Future			121.61400		121.61400		121.61004	121.61004			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			255.57400		255.57400		255.09100	255.09100			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future			260.08800		260.08800		259.59800	259.59800			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future			265.21800		265.21800		264.71900	264.71900			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			0.13570		0.13570		0.13640	0.13640			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13520		0.13520		0.13610	0.13610			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13490		0.13490		0.13590	0.13590			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13430		0.13430		0.13510	0.13510			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13380		0.13380		0.13390	0.13390			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.64310		1.64310		1.64940	1.64940		14.17	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.66710		1.66710		1.67330	1.67330		14.27	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.51690		9.51690		9.53900	9.53900		13.50	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.63510		9.63510		9.65630	9.65630		13.93	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.76540		9.76540		9.78500	9.78500		14.17	0.00	0.00	0	213.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.89000		9.89000		9.90740	9.90740		14.41	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.39760		10.39760		10.42320	10.42320		15.51	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31760		1.31760		1.32800	1.32800			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32150		1.32150		1.33440	1.33440			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.28880		1.28880		1.28260	1.28260			0.00	0.00	0	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.29440		1.29440		1.28810	1.28810			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.30010		1.30010		1.29370	1.29370			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.30510		1.30510		1.29870	1.29870			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.31030		1.31030		1.30380	1.30380			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15260		1.15260		1.15280	1.15280			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16140		1.16140		1.16150	1.16150			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.17090		1.17090		1.17100	1.17100			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17960		1.17960		1.17970	1.17970			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.18630		1.18630		1.18630	1.18630			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.81732		110.89906		8.77745	111.13548		6.82	0.00	0.00	0	85,900.00
R186	On 07/02/2019	Bond Future	8.30	Call	36.09000		0.03609		63.59000	0.06359	36.090	6.46	0.05	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	159.32000		0.15932		233.43000	0.23343	159.320	6.64	0.16	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	644.34000		0.64434		802.67000	0.80267	644.340	6.84	0.45	0.00	0	1,170.00

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	9.00	Put	369.35000	0.36935			344.43000	0.34443	369.350	7.03	0.29	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	233.94000	0.23394			221.98000	0.22198	233.940	7.15	0.20	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,378.75000	2.37875			2,610.97000	2.61097	2,378.750	7.28	0.86	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,531.09000	2.53109			2,764.85000	2.76485	2,531.090	7.32	0.88	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,737.62000	2.73762			2,972.96000	2.97296	2,737.620	7.37	0.90	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	3,321.24000	3.32124			3,558.98000	3.55898	3,321.240	7.51	0.94	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	27.25000	0.02725			29.18000	0.02918	27.250	7.66	0.03	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	1.62000	0.00162			2.12000	0.00212	1.620	7.95	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	1.36000	0.00136			1.80000	0.00180	1.360	7.95	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.86853	112.83339			8.82687	113.07412		6.76	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	777.83000	0.77783			874.22000	0.87422	777.830	6.61	0.31	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,023.40000	1.02340			1,136.92000	1.13692	1,023.400	6.68	0.37	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,091.69000	1.09169			1,209.48000	1.20948	1,091.690	6.70	0.39	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,211.67000	1.21167			1,336.55000	1.33655	1,211.670	6.73	0.41	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,476.19000	1.47619			1,615.00000	1.61500	1,476.190	6.80	0.47	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,097.82000	2.09782			2,262.37000	2.26237	2,097.820	6.94	0.58	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,844.11000	2.84411			3,030.27000	3.03027	2,844.110	7.16	0.68	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,045.04000	3.04504			3,235.85000	3.23585	3,045.040	7.21	0.70	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,252.30000	3.25230			3,447.44000	3.44744	3,252.300	7.27	0.72	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	354.17000	0.35417			335.60000	0.33560	354.170	7.82	0.14	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	212.77000	0.21277			201.77000	0.20177	212.770	7.82	0.09	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	182.46000	0.18246			173.09000	0.17309	182.460	7.82	0.08	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	160.08000	0.16008			151.92000	0.15192	160.080	7.82	0.07	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.91530	109.73066			8.87158	109.97628		6.87	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	758.53000	0.75853			835.68000	0.83568	758.530	6.27	0.25	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,621.96000	2.62196			2,779.00000	2.77900	2,621.960	6.91	0.56	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	533.14000	0.53314			507.81000	0.50781	533.140	8.04	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			299.92764	299.92764			299.79175	299.79175			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			305.22732	305.22732			305.08941	305.08941			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.68867	303.68867			303.54856	303.54856			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			233.60758	233.60758			232.92392	232.92392			0.00	0.00	0	8,805.00
R202	On 02/05/2019	Bond Future			237.73523	237.73523			237.04009	237.04009			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			238.40936	238.40936			237.70086	237.70086			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			8.05322	102.49706			7.99753	102.68515		3.00	0.00	0.00	0	62,388.00

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
R2023	On 02/05/2019	Bond Future			8.07805		100.35528		8.01843	100.54683		3.16	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.08760		102.31095		8.02314	102.50639		3.28	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
R2030	On 07/02/2019	Bond Future			9.31321		91.35520		9.27347	91.60880		9.45	0.00	0.00	0	53,622.00
R2030	On 07/02/2019	Bond Future	8.90	Call	107.94000		0.10794		166.51000	0.16651	107.940	9.02	0.11	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	518.13000		0.51813		664.99000	0.66499	518.130	9.37	0.35	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,088.23000		2.08823		2,330.04000	2.33004	2,088.230	9.94	0.79	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,496.19000		2.49619		2,744.81000	2.74481	2,496.190	10.08	0.84	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	12.96000		0.01296		15.04000	0.01504	12.960	10.95	0.01	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.36998		92.94876		9.32885	93.20696		9.42	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	723.45000		0.72345		816.19000	0.81619	723.450	9.04	0.27	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,024.75000		2.02475		2,189.79000	2.18979	2,024.750	9.58	0.53	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	497.19000		0.49719		473.92000	0.47392	497.190	10.83	0.17	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.42672		90.75488		9.38400	91.01821		9.54	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			9.52404		93.60736		9.48437	93.88208		10.29	0.00	0.00	0	42,475.00
R2032	On 02/05/2019	Bond Future			9.58062		91.08341		9.53965	91.36314		10.67	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.63541		92.85867		9.59302	93.14389		10.31	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			9.66454		97.66427		9.62996	97.93067		10.97	0.00	0.00	0	74,160.00
R2035	On 02/05/2019	Bond Future			9.71895		94.86774		9.68331	95.13903		11.42	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.77264		96.71650		9.73582	96.99321		11.05	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			9.72813		89.94202		9.68845	90.25015		12.07	0.00	78,609,325.48	874	64,737.00
R2037	On 02/05/2019	Bond Future			9.78480		91.51097		9.74395	91.82460		12.01	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.84242		89.03872		9.80023	89.35866		12.18	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			9.79802		93.24313		9.76339	93.53242		12.48	0.00	0.00	0	30,578.00
R2040	On 02/05/2019	Bond Future			9.85437		94.86958		9.81873	95.16410		12.43	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,614.88000		1.61488		1,763.50000	1.76350	1,614.880	12.21	0.38	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,295.05000		4.29505		4,529.09000	4.52909	4,295.050	13.21	0.67	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.91177		92.21254		9.87499	92.51292		12.63	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			9.81730		90.40535		9.77761	90.74323		13.10	0.00	0.00	0	37,872.00
R2044	On 02/05/2019	Bond Future			9.87136		91.98232		9.83055	92.32626		13.06	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.92636		89.39415		9.88429	89.74490		13.29	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

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 07/02/2019	Bond Future		9.79754	93.95247		9.76290	94.25589		12.93	0.00	152,390,906.34	1,622	107,243.00
R2048	On 02/05/2019	Bond Future		9.84649	91.15460		9.81090	91.46350		13.53	0.00	0.00	0	6.00
R2048	On 01/08/2019	Bond Future		9.89484	92.93101		9.85820	93.24604		13.14	0.00	0.00	0	0.00
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		6.10422	101.56665		6.04652	101.61815		0.26	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future		5.59376	103.33818		5.51608	103.39078		0.24	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		4.24255	101.70981		4.12126	101.76358		0.17	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		7.10795	101.79625		7.06083	101.88757		0.97	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future		7.03708	100.17092		6.98373	100.26405		1.09	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future		6.89689	102.12313		6.83497	102.21820		1.16	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		9.59650	74.43322		9.56184	74.66146		12.37	0.00	1,786,397.28	24	117,725.00
R209	On 07/02/2019	Bond Future	9.04	Call	43.14000	0.04314	72.20000	0.07220	43.140	11.53	0.05	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	774.57000	0.77457	937.84000	0.93784	774.570	12.44	0.44	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	78.64000	0.07864	84.17000	0.08417	78.640	13.83	0.07	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.64546	72.58249		9.60983	72.81488		12.90	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,127.70000	1.12770	1,238.08000	1.23808	1,127.700	12.24	0.36	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,166.00000	3.16600	3,347.30000	3.34730	3,166.000	13.20	0.66	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	490.64000	0.49064	473.28000	0.47328	490.640	14.39	0.16	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	347.30000	0.34730	336.43000	0.33643	347.300	14.89	0.12	0.00	0	760.00
R209	On 01/08/2019	Bond Future		9.69271	73.99709		9.65601	74.23418		12.55	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		187.24223	187.24223		186.86117	186.86117			0.00	0.00	0	2,448.00
R210	On 02/05/2019	Bond Future		187.99493	187.99493		187.60764	187.60764			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future		191.70309	191.70309		191.30835	191.30835			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

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 07/02/2019	Bond Future	156.03393		156.03393		156.03049	156.03049			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.79101		158.79101		158.78783	158.78783			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.85186		161.85186		161.84883	161.84883			0.00	0.00	0	0.00
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	9.40872		86.04249		9.37408	86.26001		9.97	0.00	0.00	0	31,062.00
R213	On 02/05/2019	Bond Future	9.46020		83.99400		9.42446	84.21540		10.39	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.51015		85.63084		9.47315	85.85671		10.12	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	9.77741		73.52325		9.73773	73.79510		13.30	0.00	0.00	0	29,281.00
R214	On 02/05/2019	Bond Future	9.82600		71.50993		9.78527	71.78661		13.87	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	9.87393		72.90352		9.83203	73.18567		13.45	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	10.30440		10.30440		10.35010	10.35010		14.37	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.44110		10.44110		10.48630	10.48630		14.78	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.45520		2.45520		2.46230	2.46230		21.11	0.00	12,276,000.00	5,000	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.36860		2.36860		2.38240	2.38240		21.29	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>767,919,753.90</b>	<b>44,398</b>	<b>7 939 981.00</b>
<b>Grand Total:</b>												<b>767,919,753.90</b>	<b>44,398</b>	<b>7 939 981.00</b>