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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/01/2019

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 07/01/2019	Any day expiry	14.17210	14.17210		14.46470	14.46470		14.00	0.00	0.00	0	0.00	
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	0.58630	0.00059	1.92800	0.00193	0.586	17.53	0.01	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	101.70410	0.10170	368.44200	0.36844	101.704	14.21	0.62	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	6.95760	0.00696	55.41970	0.05542	6.958	22.87	0.06	0.00	0	250.00
\$ / R	On 10/01/2019	Any day expiry			14.17350	14.17350	14.47320	14.47320		18.65	0.00	0.00	0	125.00
\$ / R	On 15/01/2019	Any day expiry			14.18050	14.18050	14.49500	14.49500		18.57	0.00	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	55.41690	0.05542	13.60080	0.01360	55.417	17.47	0.22	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	279.78060	0.27978	525.00830	0.52501	279.781	17.93	0.67	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.29	Put	245.78920	0.24579	104.22430	0.10422	245.789	18.86	0.59	0.00	0	218.00
\$ / R	On 15/01/2019	Any day expiry	14.36	Call	112.27970	0.11228	267.11110	0.26711	112.280	19.08	0.36	0.00	0	218.00
\$ / R	On 16/01/2019	Any day expiry			14.18210	14.18210	14.49580	14.49580		18.67	0.00	0.00	0	20.00
\$ / R	On 17/01/2019	Any day expiry			14.18380	14.18380	14.49660	14.49660		18.72	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry			14.18540	14.18540	14.49730	14.49730		18.79	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	0.99120	0.00099	0.78380	0.00078	0.991	22.70	0.00	0.00	0	263.00
\$ / R	On 21/01/2019	Any day expiry			14.19040	14.19040	14.49960	14.49960		18.23	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry			14.19700	14.19700	14.50270	14.50270		18.54	0.00	0.00	0	51.00

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 30/01/2019	Any day expiry		14.20530	14.20530		14.50660	14.50660		18.37	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry		14.20690	14.20690		14.50740	14.50740		18.41	0.00	8,622,000.00	600	2,002.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	8.18320	0.00818	5.43430	0.00543	8.183	17.64	0.03	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	111.72520	0.11173	0.00000	0.00000	111.725	17.60	0.26	2,241,676.80	600	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	287.19560	0.28720	466.61120	0.46661	287.196	18.41	0.51	4,363,966.85	600	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	280.29560	0.28030	159.21120	0.15921	280.296	18.41	0.49	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	308.58180	0.30858	178.23740	0.17824	308.582	18.56	0.51	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	215.31890	0.21532	361.57290	0.36157	215.319	18.95	0.42	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	162.19410	0.16219	0.00000	0.00000	162.194	19.45	0.34	2,849,240.46	600	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	56.18000	0.05618	110.78130	0.11078	56.180	20.88	0.14	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	27.84140	0.02784	61.19740	0.06120	27.841	21.47	0.08	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry		14.22880	14.22880		14.52340	14.52340		18.39	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry		14.23230	14.23230		14.52690	14.52690		18.43	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry		14.24960	14.24960		14.54460	14.54460		18.18	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry		14.25480	14.25480		14.54990	14.54990		18.24	0.00	0.00	0	6,098.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	30.17210	0.03017	18.82780	0.01883	30.172	16.61	0.07	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	159.80740	0.15981	0.00000	0.00000	159.807	17.26	0.27	2,263,827.77	600	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	373.10100	0.37310	252.78280	0.25278	373.101	18.15	0.46	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	404.98460	0.40498	573.58210	0.57358	404.985	18.24	0.52	4,396,412.88	600	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	400.18460	0.40018	273.68210	0.27368	400.185	18.24	0.48	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	301.63440	0.30163	433.70250	0.43370	301.634	18.90	0.42	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	233.22630	0.23323	0.00000	0.00000	233.226	19.46	0.34	2,891,161.73	600	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	127.66240	0.12766	193.83340	0.19383	127.662	20.62	0.21	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	83.40170	0.08340	129.17940	0.12918	83.402	21.39	0.14	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry		14.26170	14.26170		14.55700	14.55700		18.15	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry		14.26340	14.26340		14.55880	14.55880		18.17	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry		14.27380	14.27380		14.56950	14.56950		18.18	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	276.23360	0.27623	184.39100	0.18439	276.234	17.65	0.36	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	182.62470	0.18262	261.80960	0.26181	182.625	20.21	0.26	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.28580	14.28580		14.58190	14.58190		18.35	0.00	1,017,234,674.80	71,206	498,076.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.41140	0.00041	0.39660	0.00040	0.411	23.76	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	6.02960	0.00603	5.62460	0.00562	6.030	20.13	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	19.18110	0.01918	16.18040	0.01618	19.181	17.82	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	20.43190	0.02043	17.14300	0.01714	20.432	17.70	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	32.27160	0.03227	26.06570	0.02607	32.272	16.78	0.07	0.00	0	8,132.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	39.55340	0.03955	30.11690	0.03012	39.553	16.65	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	41.54010	0.04154	30.99950	0.03100	41.540	16.67	0.08	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	50.28500	0.05029	34.79660	0.03480	50.285	16.72	0.10	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	56.43770	0.05644	37.40190	0.03740	56.438	16.75	0.11	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	66.00530	0.06601	41.37910	0.04138	66.005	16.80	0.12	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	70.46470	0.07046	43.21030	0.04321	70.465	16.82	0.13	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	86.98590	0.08699	54.19100	0.05419	86.986	16.88	0.15	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	102.15130	0.10215	64.45320	0.06445	102.151	16.93	0.17	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	108.31050	0.10831	68.66370	0.06866	108.310	16.95	0.18	0.00	0	134,750.00

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	13.46	Put	130.79140	0.13079	84.22600	0.08423	130.791	17.02	0.21	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	140.65370	0.14065	91.14250	0.09114	140.654	17.04	0.22	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	153.70550	0.15371	100.37040	0.10037	153.705	17.08	0.23	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	167.59690	0.16760	110.27260	0.11027	167.597	17.11	0.25	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	173.84000	0.17384	114.42760	0.11443	173.840	17.15	0.25	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	193.45190	0.19345	127.57430	0.12757	193.452	17.25	0.27	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	200.28730	0.20029	132.18970	0.13219	200.287	17.29	0.28	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	207.27260	0.20727	136.92380	0.13692	207.273	17.32	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	218.03350	0.21803	144.24910	0.14425	218.033	17.37	0.30	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	232.90740	0.23291	154.44270	0.15444	232.907	17.45	0.31	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	244.46040	0.24446	162.41400	0.16241	244.460	17.50	0.32	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	256.35350	0.25635	170.67710	0.17068	256.353	17.55	0.33	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	260.39190	0.26039	173.67580	0.17368	260.392	17.57	0.34	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	276.92990	0.27693	186.01170	0.18601	276.930	17.64	0.35	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	606.70460	0.60670	801.19910	0.80120	606.705	17.82	0.62	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	320.90460	0.32090	219.29910	0.21930	320.905	17.82	0.38	0.00	0	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	339.53940	0.33954	233.60240	0.23360	339.539	17.89	0.40	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	505.74460	0.50574	678.42940	0.67843	505.745	18.17	0.55	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	482.75410	0.48275	649.97230	0.64997	482.754	18.26	0.53	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	463.57900	0.46358	331.42640	0.33143	463.579	18.31	0.48	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	474.83350	0.47483	340.50600	0.34051	474.833	18.35	0.49	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	460.63350	0.46063	622.40600	0.62241	460.633	18.35	0.51	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	504.19750	0.50420	363.82560	0.36383	504.198	18.46	0.51	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	559.14340	0.55914	408.01090	0.40801	559.143	18.66	0.53	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	565.40940	0.56541	413.09270	0.41309	565.409	18.69	0.54	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	397.50710	0.39751	540.11160	0.54011	397.507	18.71	0.46	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	390.19930	0.39020	530.44990	0.53045	390.199	18.75	0.45	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	383.01320	0.38301	520.92500	0.52093	383.013	18.80	0.45	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	597.21320	0.59721	439.02500	0.43903	597.213	18.80	0.55	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	616.66660	0.61667	454.99400	0.45499	616.667	18.87	0.56	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	636.39130	0.63639	471.26630	0.47127	636.391	18.93	0.57	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	697.14000	0.69714	522.68260	0.52268	697.140	19.14	0.60	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	760.14680	0.76015	577.36480	0.57736	760.147	19.34	0.63	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	289.13660	0.28914	397.11630	0.39712	289.137	19.48	0.36	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	810.62320	0.81062	621.63030	0.62163	810.623	19.50	0.64	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	817.93470	0.81793	628.07400	0.62807	817.935	19.52	0.65	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	825.27080	0.82527	634.54710	0.63455	825.271	19.54	0.65	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	832.63380	0.83263	641.04700	0.64105	832.634	19.57	0.65	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	239.38950	0.23939	330.83080	0.33083	239.390	19.93	0.31	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	984.48520	0.98449	776.98260	0.77698	984.485	20.01	0.70	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,031.45020	1.03145	819.83070	0.81983	1,031.450	20.13	0.72	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,047.26860	1.04727	834.30980	0.83431	1,047.269	20.17	0.72	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,055.20760	1.05521	841.58710	0.84159	1,055.208	20.19	0.72	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	202.95600	0.20296	282.83560	0.28284	202.956	20.27	0.27	0.00	0	720.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,103.24580	1.10325	885.75110	0.88575	1,103.246	20.31	0.74	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,111.31880	1.11132	893.19110	0.89319	1,111.319	20.33	0.74	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	193.32020	0.19332	270.04460	0.27004	193.320	20.37	0.26	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	187.75830	0.18776	262.64360	0.26264	187.758	20.43	0.25	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,209.59200	1.20959	984.23680	0.98424	1,209.592	20.57	0.76	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	162.25760	0.16226	228.41360	0.22841	162.258	20.73	0.22	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	154.55930	0.15456	217.94150	0.21794	154.559	20.83	0.21	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	153.06290	0.15306	215.90470	0.21590	153.063	20.85	0.21	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	147.23030	0.14723	207.94240	0.20794	147.230	20.93	0.20	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	144.39960	0.14440	204.07240	0.20407	144.400	20.97	0.20	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	141.62450	0.14162	200.27430	0.20027	141.625	21.01	0.20	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	126.08350	0.12608	178.92730	0.17893	126.084	21.25	0.18	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	108.66040	0.10866	155.44490	0.15544	108.660	21.52	0.16	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	106.44220	0.10644	152.56120	0.15256	106.442	21.55	0.15	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	100.04990	0.10005	144.23360	0.14423	100.050	21.64	0.15	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	89.30620	0.08931	130.16750	0.13017	89.306	21.81	0.13	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	78.08520	0.07809	114.87130	0.11487	78.085	22.00	0.12	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	74.15790	0.07416	109.37270	0.10937	74.158	22.08	0.11	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	65.52560	0.06553	97.23120	0.09723	65.526	22.26	0.10	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	60.34470	0.06034	89.90210	0.08990	60.345	22.38	0.09	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	49.14820	0.04915	73.94750	0.07395	49.148	22.68	0.08	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	48.15250	0.04815	72.52050	0.07252	48.153	22.71	0.08	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	33.40940	0.03341	51.18920	0.05119	33.409	23.26	0.06	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	33.07520	0.03308	50.70060	0.05070	33.075	23.27	0.05	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	31.45330	0.03145	48.32790	0.04833	31.453	23.35	0.05	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	29.61670	0.02962	45.63370	0.04563	29.617	23.44	0.05	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	29.32230	0.02932	45.20080	0.04520	29.322	23.46	0.05	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	29.03040	0.02903	44.77130	0.04477	29.030	23.47	0.05	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	25.54330	0.02554	39.57090	0.03957	25.543	23.67	0.04	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	23.86630	0.02387	37.04000	0.03704	23.866	23.79	0.04	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	19.69570	0.01970	30.71520	0.03072	19.696	24.11	0.03	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	12.35690	0.01236	18.73760	0.01874	12.357	24.90	0.02	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	8.64510	0.00865	12.72270	0.01272	8.645	25.54	0.02	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry	14.30120		14.30120	14.30120	14.59790	14.59790		18.41	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	290.13050	0.29013	197.86040	0.19786	290.130	17.69	0.35	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	343.04100	0.34304	238.52620	0.23853	343.041	17.89	0.38	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry	14.30470		14.30470	14.30470	14.60150	14.60150		18.45	0.00	0.00	0	5,111.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	64.06260	0.06406	44.34130	0.04434	64.063	16.86	0.11	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	447.90680	0.44791	322.28260	0.32228	447.907	18.28	0.45	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	474.84920	0.47485	344.10530	0.34411	474.849	18.37	0.47	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	370.64740	0.37065	492.15550	0.49216	370.647	19.25	0.41	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	191.51120	0.19151	259.51540	0.25952	191.511	20.81	0.24	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	139.81680	0.13982	191.08500	0.19108	139.817	21.50	0.18	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry	14.31150		14.31150	14.31150	14.60860	14.60860		18.42	0.00	0.00	0	55.00

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			14.31670	14.31670		14.61400	14.61400		18.48	0.00	0.00	0	0.00
\$ / R	13.76	Put	On 05/04/2019	Any day expiry	262.01290	0.26201	180.03220	0.18003	262.013	17.57	0.31	0.00	0	100.00			
\$ / R	14.35	Call	On 05/04/2019	Any day expiry	513.81830	0.51382	669.08120	0.66908	513.818	18.58	0.51	0.00	0	100.00			
\$ / R			On 26/04/2019	Any day expiry	14.35370	14.35370	14.65250	14.65250		18.54	0.00	0.00	0	0.00			
\$ / R			On 30/04/2019	Any day expiry	14.36080	14.36080	14.65980	14.65980		18.50	0.00	0.00	0	1,580.00			
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	97.48170	0.09748	69.86550	0.06987	97.482	16.79	0.14	0.00	0	3,000.00			
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,081.64900	1.08165	1,317.06970	1.31707	1,081.649	17.18	0.76	0.00	0	2,500.00			
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	508.85770	0.50886	379.52830	0.37953	508.858	18.25	0.44	0.00	0	250.00			
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	535.76230	0.53576	401.95390	0.40195	535.762	18.33	0.45	0.00	0	250.00			
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	427.10380	0.42710	541.07050	0.54107	427.104	19.45	0.40	0.00	0	500.00			
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	248.30860	0.24831	316.81310	0.31681	248.309	20.89	0.26	0.00	0	250.00			
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	193.84410	0.19384	249.22510	0.24923	193.844	21.49	0.21	0.00	0	250.00			
\$ / R			On 31/05/2019	Any day expiry	14.41580	14.41580	14.71690	14.71690		18.57	0.00	0.00	0	875.00			
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	128.71640	0.12872	93.77880	0.09378	128.716	16.80	0.15	0.00	0	500.00			
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	557.93550	0.55794	426.77700	0.42678	557.936	18.24	0.43	0.00	0	250.00			
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	584.76460	0.58476	449.56020	0.44956	584.765	18.32	0.44	0.00	0	250.00			
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	472.23230	0.47223	581.06560	0.58107	472.232	19.65	0.40	0.00	0	500.00			
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	295.54230	0.29554	364.37150	0.36437	295.542	21.01	0.27	0.00	0	250.00			
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	236.86860	0.23687	295.63300	0.29563	236.869	21.54	0.22	0.00	0	250.00			
\$ / R			On 03/06/2019	Any day expiry	14.42110	14.42110	14.72250	14.72250		18.53	0.00	0.00	0	0.00			
\$ / R			On 04/06/2019	Any day expiry	14.42290	14.42290	14.72430	14.72430		18.54	0.00	0.00	0	74.00			
\$ / R			On 14/06/2019	Foreign Exchange Future	14.44060	14.44060	14.74270	14.74270		18.64	0.00	2,888,120.00	200	112,532.00			
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	5.05680	0.00506	5.22960	0.00523	5.057	19.29	0.01	0.00	0	1,000.00			
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	45.75550	0.04576	32.87270	0.03287	45.756	16.58	0.06	0.00	0	1,000.00			
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	99.28760	0.09929	71.75010	0.07175	99.288	16.73	0.12	0.00	0	1,000.00			
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	138.46230	0.13846	100.80030	0.10080	138.462	16.81	0.16	0.00	0	911.00			
\$ / R	13.00	Put	On 14/06/2019	Foreign Exchange Future	142.33760	0.14234	103.69850	0.10370	142.338	16.82	0.16	0.00	0	165,703.00			
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	198.94450	0.19894	143.64510	0.14365	198.945	17.03	0.21	0.00	0	30,000.00			
\$ / R	13.25	Put	On 14/06/2019	Foreign Exchange Future	201.58790	0.20159	0.00000	0.00000	201.588	17.04	0.21	3,829,824.49	1,282	1,282.00			
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	398.86360	0.39886	299.99060	0.29999	398.864	17.63	0.33	0.00	0	25,000.00			
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	420.94830	0.42095	317.01880	0.31702	420.948	17.71	0.35	0.00	0	5,035.00			
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	927.68610	0.92769	1,115.58930	1.11559	927.686	17.87	0.63	0.00	0	1,000.00			
\$ / R	14.00	Put	On 14/06/2019	Foreign Exchange Future	476.62530	0.47663	360.35520	0.36036	476.625	17.90	0.37	0.00	0	143,900.00			
\$ / R	14.07	Put	On 14/06/2019	Foreign Exchange Future	510.82240	0.51082	389.01730	0.38902	510.822	18.02	0.39	0.00	0	39,589.00			
\$ / R	14.20	Put	On 14/06/2019	Foreign Exchange Future	577.62100	0.57762	445.62220	0.44562	577.621	18.23	0.42	0.00	0	13,600.00			
\$ / R	14.25	Put	On 14/06/2019	Foreign Exchange Future	604.42880	0.60443	0.00000	0.00000	604.429	18.31	0.43	8,001,151.74	1,282	1,282.00			
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	720.63750	0.72064	873.84580	0.87385	720.638	18.59	0.53	0.00	0	30.00			
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	657.07890	0.65708	798.02840	0.79803	657.079	18.86	0.49	0.00	0	1,000.00			
\$ / R	14.63	Put	On 14/06/2019	Foreign Exchange Future	827.79420	0.82779	662.87210	0.66287	827.794	18.95	0.52	0.00	0	8,203.00			
\$ / R	14.65	Put	On 14/06/2019	Foreign Exchange Future	840.46950	0.84047	674.05530	0.67406	840.469	18.98	0.52	0.00	0	1,000.00			
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	572.10490	0.57210	695.74330	0.69574	572.105	19.27	0.44	0.00	0	30,000.00			
\$ / R	15.10	Call	On 14/06/2019	Foreign Exchange Future	486.98700	0.48699	592.97870	0.59298	486.987	19.75	0.39	0.00	0	1,500.00			
\$ / R	15.32	Call	On 14/06/2019	Foreign Exchange Future	429.39630	0.42940	522.94330	0.52294	429.396	20.13	0.35	0.00	0	1,980.00			
\$ / R	15.50	Call	On 14/06/2019	Foreign Exchange Future	387.69730	0.38770	471.96030	0.47196	387.697	20.43	0.33	6,011,634.53	1,282	145,182.00			

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	15.62	Call	362.36500	0.36236	441.21210	0.44121	362.365	20.64	0.31	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	358.32260	0.35832	436.30110	0.43630	358.323	20.67	0.30	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	327.73480	0.32773	399.06240	0.39906	327.735	20.94	0.28	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	311.82120	0.31182	379.65050	0.37965	311.821	21.10	0.27	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	306.47610	0.30648	373.41490	0.37341	306.476	21.14	0.27	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	292.42070	0.29242	357.32720	0.35733	292.421	21.25	0.26	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	277.41530	0.27742	340.14520	0.34015	277.415	21.37	0.24	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	105.19370	0.10519	124.74080	0.12474	105.194	24.27	0.10	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.45130	14.45130	14.75380	14.75380		18.61	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	891.87360	0.89187	720.92910	0.72093	891.874	19.07	0.53	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	154.86040	0.15486	190.31490	0.19031	154.860	22.80	0.14	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.46540	14.46540	14.76850	14.76850		18.61	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	155.52160	0.15552	113.06400	0.11306	155.522	16.83	0.16	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	595.80030	0.59580	463.57970	0.46358	595.800	18.22	0.42	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	622.53800	0.62254	486.56080	0.48656	622.538	18.30	0.43	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	505.73560	0.50574	610.61260	0.61061	505.736	19.80	0.39	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	331.50880	0.33151	400.40700	0.40041	331.509	21.10	0.27	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	271.62650	0.27163	331.81340	0.33181	271.627	21.57	0.23	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.47080	14.47080	14.77400	14.77400		18.58	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.47430	14.47430	14.77770	14.77770		18.60	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	281.25270	0.28125	209.33890	0.20934	281.253	17.22	0.25	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	264.02650	0.26403	321.79130	0.32179	264.027	21.68	0.22	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.52520	14.52520	14.83050	14.83050		18.73	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	181.04670	0.18105	129.06850	0.12907	181.047	16.73	0.17	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	633.74110	0.63374	499.12570	0.49913	633.741	18.18	0.41	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	660.41960	0.66042	522.37420	0.52237	660.420	18.26	0.42	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	547.75240	0.54775	649.11350	0.64911	547.752	19.97	0.39	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	374.56790	0.37457	444.28170	0.44428	374.568	21.20	0.28	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	314.02280	0.31402	375.34240	0.37534	314.023	21.64	0.24	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.52710	14.52710	14.83240	14.83240		18.73	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.54900	14.54900	14.85510	14.85510		18.70	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	802.87230	0.80287	649.38310	0.64938	802.872	18.59	0.46	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	365.07260	0.36507	432.89650	0.43290	365.073	21.38	0.27	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.58010	14.58010	14.88730	14.88730		18.76	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	201.33360	0.20133	143.79430	0.14379	201.334	16.62	0.18	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	664.21100	0.66421	527.86140	0.52786	664.211	18.15	0.40	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	690.81530	0.69082	551.26530	0.55127	690.815	18.23	0.41	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	576.46920	0.57647	674.08910	0.67409	576.469	20.14	0.38	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	405.23740	0.40524	475.75530	0.47576	405.237	21.30	0.28	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	344.15070	0.34415	405.17190	0.40517	344.151	21.74	0.25	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.58560	14.58560	14.89300	14.89300		18.73	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.58920	14.58920	14.89680	14.89680		18.74	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.59110	14.59110	14.89870	14.89870		18.74	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	165.79780	0.16580	186.56150	0.18656	165.798	25.36	0.12	0.00	0	20,000.00

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
\$ / R	On 16/09/2019	Foreign Exchange Future		14.61120	14.61120		14.91950	14.91950		18.71	0.00	0.00	0	14,250.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	10.97680	0.01098	11.04640	0.01105	10.977	17.30	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	100.76380	0.10076	66.15220	0.06615	100.764	15.66	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	287.25840	0.28726	213.19650	0.21320	287.258	16.99	0.22	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	535.05120	0.53505	422.95070	0.42295	535.051	17.67	0.34	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	563.35870	0.56336	445.92660	0.44593	563.359	17.76	0.35	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	622.25710	0.62226	494.06240	0.49406	622.257	17.94	0.38	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	684.14640	0.68415	546.77640	0.54678	684.146	18.13	0.40	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	748.93290	0.74893	604.18700	0.60419	748.933	18.31	0.42	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,422.43810	1.42244	1,221.39750	1.22140	1,422.438	19.84	0.59	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,554.84740	1.55485	1,345.12040	1.34512	1,554.847	20.12	0.61	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	533.20330	0.53320	618.81900	0.61882	533.203	20.58	0.35	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	302.94190	0.30294	354.55520	0.35456	302.942	22.25	0.21	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	260.44660	0.26045	301.58710	0.30159	260.447	22.82	0.19	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	244.32890	0.24433	278.15580	0.27816	244.329	23.20	0.17	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	238.60300	0.23860	270.43970	0.27044	238.603	23.34	0.17	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	215.37030	0.21537	243.30490	0.24330	215.370	23.99	0.15	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	205.14390	0.20514	231.37480	0.23137	205.144	24.31	0.15	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	196.73820	0.19674	221.57910	0.22158	196.738	24.60	0.14	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	153.12540	0.15313	186.63640	0.18664	153.125	25.26	0.11	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry		14.63680	14.63680	14.94600	14.94600			18.77	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	221.44950	0.22145	154.57160	0.15457	221.450	16.56	0.18	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	691.26230	0.69126	553.98950	0.55399	691.262	18.10	0.39	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	717.77150	0.71777	577.47640	0.57748	717.771	18.17	0.40	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	609.23980	0.60924	704.65480	0.70465	609.240	20.25	0.38	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	437.81660	0.43782	509.63320	0.50963	437.817	21.33	0.29	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	374.20390	0.37420	435.98070	0.43598	374.204	21.78	0.25	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry		14.64040	14.64040	14.94980	14.94980			18.78	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry		14.69490	14.69490	15.00590	15.00590			18.81	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	241.37200	0.24137	169.99350	0.16999	241.372	16.54	0.19	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	716.89190	0.71689	580.09890	0.58010	716.892	18.08	0.39	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	743.28870	0.74329	602.26990	0.60227	743.289	18.16	0.39	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	635.04110	0.63504	727.91990	0.72792	635.041	20.42	0.37	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	465.42970	0.46543	536.57550	0.53658	465.430	21.44	0.29	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	403.23990	0.40324	465.23610	0.46524	403.240	21.88	0.25	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry		14.74970	14.74970	15.06220	15.06220			18.84	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	258.30920	0.25831	184.46190	0.18446	258.309	16.52	0.19	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	738.21790	0.73822	602.11070	0.60211	738.218	18.06	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	764.49550	0.76450	624.37960	0.62438	764.496	18.13	0.39	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	661.59640	0.66160	753.18880	0.75319	661.596	20.53	0.37	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	492.96980	0.49297	563.75630	0.56376	492.970	21.52	0.29	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	431.56650	0.43157	493.95140	0.49395	431.567	21.95	0.26	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry		14.75540	14.75540	15.06810	15.06810			18.82	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry		14.75920	14.75920	15.07200	15.07200			18.82	0.00	0.00	0	321.00

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			14.77620	14.77620	15.08940	15.08940		18.88	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	52.94200	0.05294	37.40530	0.03741	52.942	14.75	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	499.77320	0.49977	399.06870	0.39907	499.773	17.42	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	681.83220	0.68183	556.12670	0.55613	681.832	17.87	0.36	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	523.13710	0.52314	596.38500	0.59639	523.137	21.43	0.30	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	439.04750	0.43905	500.98820	0.50099	439.048	22.02	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	203.61610	0.20362	247.95330	0.24795	203.616	24.78	0.13	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.81020	14.81020	15.12440	15.12440		18.84	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	276.82810	0.27683	198.27610	0.19828	276.828	16.52	0.19	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	759.02730	0.75903	623.52520	0.62353	759.027	18.02	0.37	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	785.15650	0.78516	645.86750	0.64587	785.156	18.09	0.38	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	687.70910	0.68771	777.94340	0.77794	687.709	20.63	0.37	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	522.19020	0.52219	593.23320	0.59323	522.190	21.57	0.29	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	461.77740	0.46178	524.89430	0.52489	461.777	22.00	0.26	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.81400	14.81400	15.12830	15.12830		18.84	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.87570	14.87570	15.18900	15.18900		18.98	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.94360	14.94360	15.25490	15.25490		19.04	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.97420	14.97420	15.28460	15.28460		19.04	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	83.88550	0.08389	65.87500	0.06588	83.885	15.13	0.07	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	709.90890	0.70991	589.12200	0.58912	709.909	17.85	0.33	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	565.81930	0.56582	631.90820	0.63191	565.819	22.17	0.28	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.01140	15.01140	15.32080	15.32080		19.11	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.07050	15.07050	15.37810	15.37810		19.16	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.14490	15.14490	15.45040	15.45040		19.26	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.16680	15.16680	15.47160	15.47160		19.26	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.26750	15.26750	15.56940	15.56940		19.33	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.37260	15.37260	15.67140	15.67140		19.39	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.28580	14.28580	14.58190	14.58190		18.35	0.00	71,429.00	5	417.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.44060	14.44060	14.74270	14.74270		18.64	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.61120	14.61120	14.91950	14.91950		18.71	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.77620	14.77620	15.08940	15.08940		18.88	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.97420	14.97420	15.28460	15.28460		19.04	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			17.92950	17.92950	18.25460	18.25460		16.85	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			17.95900	17.95900	18.27270	18.27270		17.20	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.04530	18.04530	18.35200	18.35200		17.36	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.10070	18.10070	18.40860	18.40860		17.36	0.00	181,007.00	10	397,081.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	509.05730	0.50906	393.34740	0.39335	509.057	17.33	0.46	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	260.56750	0.26057	360.59150	0.36059	260.568	18.36	0.29	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,308.85470	1.30885	1,087.90920	1.08791	1,308.855	18.57	0.75	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	103.11630	0.10312	150.07680	0.15008	103.116	19.44	0.13	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	86.32600	0.08633	127.54280	0.12754	86.326	19.60	0.12	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	24.21320	0.02421	36.44880	0.03645	24.213	20.71	0.04	0.00	0	500.00

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 29/03/2019	Any day expiry		18.13460	18.13460		18.44330	18.44330		17.44	0.00	0.00	0	80.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.37420	18.37420		18.68980	18.68980		17.46	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future		18.67120	18.67120		18.99500	18.99500		17.55	0.00	9,802,380.00	525	16,675.00
£ / R	On 13/12/2019	Foreign Exchange Future		18.95470	18.95470		19.28500	19.28500		17.68	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.28500	19.28500		19.61230	19.61230		18.26	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13244	0.13244		0.13607	0.13607		23.83	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13486	0.13486		0.13857	0.13857		23.11	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13752	0.13752		0.14131	0.14131		22.67	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.14009	0.14009		0.14394	0.14394		22.51	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.14315	0.14315		0.14703	0.14703		22.51	0.00	0.00	0	0.00
€ / R	On 21/01/2019	Any day expiry		16.12520	16.12520		16.49630	16.49630		16.75	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry		16.25110	16.25110		16.60670	16.60670		16.94	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.31220	16.31220		16.66960	16.66960		16.96	0.00	4,551,103.80	279	123,862.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	649.44040	0.64944	884.12820	0.88413	649.440	16.56	0.62	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry		16.30270	16.30270		16.65970	16.65970		17.00	0.00	0.00	0	53.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.61420	16.61420		16.98160	16.98160		17.28	0.00	0.00	0	24,150.00
€ / R	On 14/08/2019	Any day expiry		16.82980	16.82980		17.20370	17.20370		17.43	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,020.53460	1.02053	820.57030	0.82057	1,020.535	17.64	0.50	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	272.12670	0.27213	330.46850	0.33047	272.127	20.94	0.19	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.94680	16.94680		17.32440	17.32440		17.43	0.00	0.00	0	10,458.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	511.18980	0.51119	608.44060	0.60844	511.190	19.51	0.31	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		17.26490	17.26490		17.65100	17.65100		17.51	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	67.15190	0.06715	59.07570	0.05908	67.152	15.67	0.06	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	584.72720	0.58473	461.50540	0.46151	584.727	16.26	0.31	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	415.27210	0.41527	478.30480	0.47830	415.272	21.22	0.22	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future		17.58690	17.58690		17.97290	17.97290		17.77	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.90000	96.90000		96.98000	96.98000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future		613.89600	613.89600		612.83200	612.83200			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		624.61300	624.61300		623.53100	623.53100			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future		636.79100	636.79100		635.68900	635.68900			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		709.49700	709.49700		707.32600	707.32600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		721.88300	721.88300		719.67500	719.67500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future		735.95700	735.95700		733.70700	733.70700			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future		643.52900	643.52900		640.59800	640.59800			0.00	25,741,160.00	4	905.00
ALBI	On 02/05/2019	Index Future		654.76300	654.76300		651.78300	651.78300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future		667.52900	667.52900		664.49100	664.49100			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.06820	10.06820		10.20380	10.20380		13.98	0.00	0.00	0	7,364.00

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 14/06/2019	Foreign Exchange Future			10.19090		10.19090		10.33010	10.33010		14.19	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.32510		10.32510		10.46930	10.46930		14.13	0.00	0.00	0	650.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.45680		10.45680		10.60310	10.60310		14.09	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	384.54970		0.38455		436.12950	0.43613	384.550	14.93	0.39	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.60770		10.60770		10.75310	10.75310		14.68	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.64320		10.64320		10.80490	10.80490		15.13	0.00	0.00	0	2,100.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.77740		10.77740		10.94380	10.94380		15.31	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.92350		10.92350		11.09340	11.09340		15.35	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.93930		10.93930		11.10940	11.10940		15.36	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.07910		11.07910		11.25270	11.25270		15.78	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			116.49000		116.49000		188.43000	188.43000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.52410		14.52410		14.83830	14.83830		17.08	0.00	0.00	0	1,043.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.80910		14.80910		15.13020	15.13020		17.67	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.12110		15.12110		15.45140	15.45140		18.11	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.42090		15.42090		15.76020	15.76020		18.42	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.71720		15.71720		16.05240	16.05240		18.58	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.07490		2.07490		2.11740	2.11740		15.82	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.09670		2.09670		2.14020	2.14020		16.25	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.19930		2.19930		2.23280	2.23280		15.81	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.24080		2.24080		2.27560	2.27560		15.97	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.28590		2.28590		2.32220	2.32220		16.20	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.32560		2.32560		2.36680	2.36680		16.40	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.47010		2.47010		2.50160	2.50160		17.19	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			10.93176		78.34785		10.99891	77.95534			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future			11.02711		75.92445		11.09643	75.52528			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future			11.12526		77.40505		11.19704	76.99816			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

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
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	11.15941		80.62912		11.23153	80.14845			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.25457		77.77611		11.32906	77.28720			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.35071		79.29308		11.42777	78.79477			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	637.02800		637.02800		634.06800	634.06800			0.00	0.00	0	450.00
GOVI	On 02/05/2019	GOVI	648.14900		648.14900		645.13900	645.13900			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	660.78500		660.78500		657.71800	657.71800			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.82710		1.82710		1.86500	1.86500		18.67	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.85060		1.85060		1.88940	1.88940		18.51	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.49837		132.49837		132.49447	132.49447			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	134.84159		134.84159		134.83786	134.83786			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.45588		137.45588		137.45221	137.45221			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	100.34934		100.34934		100.34601	100.34601			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.05100		101.05100		101.04778	101.04778			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.04522		103.04522		103.04207	103.04207			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	102.21740		102.21740		102.21375	102.21375			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future	102.87978		102.87978		102.87625	102.87625			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	104.90997		104.90997		104.90657	104.90657			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	120.26109		120.26109		120.25696	120.25696			0.00	0.00	0	9,955.00
I2038	On 02/05/2019	Bond Future	122.38789		122.38789		122.38393	122.38393			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	124.75061		124.75061		124.74668	124.74668			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	114.62123		114.62123		114.61717	114.61717			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	114.96235		114.96235		114.95848	114.95848			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	117.23115		117.23115		117.22726	117.22726			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	118.16964		118.16964		118.16524	118.16524			0.00	0.00	0	10,568.00
I2050	On 02/05/2019	Bond Future	120.25925		120.25925		120.25507	120.25507			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	120.81420		120.81420		120.81009	120.81009			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

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 07/02/2019	Index Future			253.86500		253.86500		253.85700	253.85700			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future			258.35400		258.35400		258.34700	258.34700			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future			263.45300		263.45300		263.44500	263.44500			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			0.13800		0.13800		0.14120	0.14120			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13530		0.13530		0.14090	0.14090			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13510		0.13510		0.14070	0.14070			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13630		0.13630		0.13860	0.13860			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13790		0.13790		0.13600	0.13600			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.65980		1.65980		1.67680	1.67680		14.71	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.68380		1.68380		1.70150	1.70150		15.17	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.55230		9.55230		9.72540	9.72540		14.15	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.66980		9.66980		9.84670	9.84670		14.27	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.79930		9.79930		9.97950	9.97950		14.68	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.92090		9.92090		10.10530	10.10530		14.94	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.47030		10.47030		10.63470	10.63470		16.07	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.33760		1.33760		1.34970	1.34970			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33970		1.33970		1.35640	1.35640			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.26700		1.26700		1.26240	1.26240			0.00	6,335.00	5	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.27240		1.27240		1.26770	1.26770			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.27790		1.27790		1.27320	1.27320			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.28280		1.28280		1.27800	1.27800			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.28790		1.28790		1.27800	1.27800			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14180		1.14180		1.14320	1.14320			0.00	0.00	0	25.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15050		1.15050		1.15190	1.15190			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15980		1.15980		1.16120	1.16120			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16840		1.16840		1.16980	1.16980			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17450		1.17450		1.17590	1.17590			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.81258		110.92713		8.86414	110.62227		6.94	0.00	1,760,080,771.71	15,867	85,291.00
R186	On 07/02/2019	Bond Future	8.30	Call	82.32000		0.08232		64.08000	0.06408	82.320	6.46	0.08	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	250.66000		0.25066		202.40000	0.20240	250.660	6.54	0.20	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	795.32000		0.79532		675.97000	0.67597	795.320	6.78	0.46	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	483.13000		0.48313		0.00000	0.00000	483.130	6.94	0.31	262,455,087.48	7,500	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	329.57000		0.32957		418.80000	0.41880	329.570	7.03	0.23	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,482.35000		2.48235		2,243.84000	2.24384	2,482.350	7.12	0.83	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	9.23	Call	2,628.69000		2.62869	2,384.13000	2.38413	2,628.690		7.14	0.85	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,828.03000		2.82803	2,576.11000	2.57611	2,828.030		7.18	0.87	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	142.10000		0.14210	190.02000	0.19002	142.100		7.22	0.12	98,045,483.76	7,500	0.00
R186	On 07/02/2019	Bond Future	9.38	Call	3,394.48000		3.39448	3,125.93000	3.12593	3,394.480		7.32	0.91	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	57.27000		0.05727	80.52000	0.08052	57.270		7.46	0.05	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	7.67000		0.00767	11.92000	0.01192	7.670		7.94	0.01	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	6.89000		0.00689	10.77000	0.01077	6.890		7.96	0.01	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.86329		112.86363	8.91709	112.55366			6.88	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	836.19000		0.83619	748.72000	0.74872	836.190		6.54	0.31	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,092.65000		1.09265	986.53000	0.98653	1,092.650		6.63	0.38	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,163.59000		1.16359	1,052.67000	1.05267	1,163.590		6.65	0.39	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,287.77000		1.28777	1,168.76000	1.16876	1,287.770		6.69	0.42	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,556.42000		1.55642	1,421.11000	1.42111	1,556.420		6.76	0.47	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,175.70000		2.17570	2,008.03000	2.00803	2,175.700		6.88	0.58	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,905.63000		2.90563	2,707.77000	2.70777	2,905.630		7.02	0.67	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,102.51000		3.10251	2,897.64000	2.89764	3,102.510		7.06	0.70	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,308.05000		3.30805	3,096.56000	3.09656	3,308.050		7.11	0.72	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	369.95000		0.36995	422.06000	0.42206	369.950		7.62	0.14	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	253.23000		0.25323	291.12000	0.29112	253.230		7.87	0.10	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	224.57000		0.22457	258.87000	0.25887	224.570		7.92	0.09	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	199.05000		0.19905	230.20000	0.23020	199.050		7.92	0.08	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.90958		109.76275	8.96597	109.44689			6.98	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	837.47000		0.83747	760.47000	0.76047	837.470		6.38	0.27	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,730.76000		2.73076	2,561.46000	2.56146	2,730.760		7.02	0.56	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	586.85000		0.58685	643.41000	0.64341	586.850		8.14	0.16	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			299.48358		299.48358	299.47636	299.47636				0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.77980		304.77980	304.77297	304.77297				0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.23546		303.23546	303.22889	303.22889				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			230.98798		230.98798	230.98001	230.98001				0.00	0.00	0	8,805.00
R202	On 02/05/2019	Bond Future			235.07292		235.07292	235.06524	235.06524				0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			235.69694		235.69694	235.68940	235.68940				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			8.03176		102.56949	8.08370	102.39430			3.07	0.00	307,708,470.00	3,000	63,540.00
R2023	On 02/05/2019	Bond Future			8.05460		100.43057	8.11008	100.25255			3.23	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.06189		102.38884	8.12179	102.20748			3.33	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
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			9.29851		91.44890		9.35498	91.08967		9.63	0.00	0.00	0	56,795.00
R2030	On 07/02/2019	Bond Future	8.90	Call	199.63000		0.19963		157.13000	0.15713	199.630	8.91	0.16	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	697.86000		0.69786		580.95000	0.58095	697.860	9.25	0.39	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,278.51000		2.27851		2,024.99000	2.02499	2,278.510	9.75	0.76	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,672.57000		2.67257		2,398.34000	2.39834	2,672.570	9.85	0.81	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	32.04000		0.03204		46.99000	0.04699	32.040	10.72	0.03	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.35454		93.04557		9.41292	92.68024		9.59	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	790.71000		0.79071		699.77000	0.69977	790.710	8.88	0.28	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,146.02000		2.14602		1,964.90000	1.96490	2,146.020	9.49	0.53	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	507.77000		0.50777		577.81000	0.57781	507.770	10.57	0.17	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.41052		90.85462		9.47111	90.48232		9.71	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			9.51479		93.67132		9.57633	93.24703		10.49	0.00	0.00	0	42,475.00
R2032	On 02/05/2019	Bond Future			9.57085		91.15001		9.63433	90.71852		10.88	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.62515		92.92759		9.69081	92.48779		10.49	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			9.66557		97.65635		9.73217	97.14649		11.20	0.00	298,340,149.25	3,055	74,489.00
R2035	On 02/05/2019	Bond Future			9.71981		94.86121		9.78837	94.34266		11.66	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.77338		96.71095		9.84416	96.18247		11.26	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			9.72865		89.93799		9.80019	89.38656		12.32	0.00	43,350,111.18	482	57,488.00
R2037	On 02/05/2019	Bond Future			9.78515		91.50829		9.85876	90.94738		12.24	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.84263		89.03713		9.91861	88.46534		12.41	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			9.79851		93.23905		9.86498	92.68783		12.73	0.00	0.00	0	31,965.00
R2040	On 02/05/2019	Bond Future			9.85469		94.86695		9.92304	94.30632		12.66	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,677.43000		1.67743		1,481.01000	1.48101	1,677.430	11.99	0.38	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,355.66000		4.35566		3,999.22000	3.99922	4,355.660	12.96	0.67	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.91197		92.21091		9.98247	91.63948		12.85	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			9.81758		90.40298		9.88906	89.79982		13.35	0.00	87,148,472.72	964	37,882.00
R2044	On 02/05/2019	Bond Future			9.87147		91.98139		9.94492	91.36791		13.29	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.92635		89.39423		10.00204	88.76894		13.50	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			9.79289		93.99309		9.86439	93.37192		13.14	0.00	0.00	0	107,227.00

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 02/05/2019	Bond Future			9.84154		91.19745		9.91495	90.56560		13.73	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			9.88962		92.97577		9.96518	92.33163		13.31	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			5.85298		101.79120		5.82636	101.81504		0.25	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.25450		103.56824		5.21853	103.59268		0.23	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.71191		101.94547		3.65560	101.97055		0.16	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			6.91602		102.16890		6.95206	102.09879		1.01	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			6.81936		100.55168		6.85995	100.48055		1.12	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.64383		102.51243		6.69078	102.44005		1.18	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			9.60165		74.39940		9.66804	73.96545		12.58	0.00	9,448,723.80	127	117,699.00
R209	On 07/02/2019	Bond Future	9.04	Call	91.74000		0.09174		66.86000	0.06686	91.740	11.50	0.08	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	922.15000		0.92215		755.88000	0.75588	922.150	12.26	0.45	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	144.51000		0.14451		202.22000	0.20222	144.510	13.45	0.10	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.65056		72.54932		9.71875	72.10791		13.13	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,236.55000		1.23655		1,090.53000	1.09053	1,236.550	12.49	0.36	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,264.80000		3.26480		2,992.94000	2.99294	3,264.800	13.42	0.65	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	581.79000		0.58179		669.37000	0.66937	581.790	14.60	0.17	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	422.75000		0.42275		489.73000	0.48973	422.750	15.10	0.13	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.69783		73.96410		9.76800	73.51424		12.77	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			185.99588		185.99588		185.98983	185.98983			0.00	0.00	0	2,448.00
R210	On 02/05/2019	Bond Future			186.72941		186.72941		186.72357	186.72357			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			190.41449		190.41449		190.40869	190.40869			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			155.86992		155.86992		155.86631	155.86631			0.00	0.00	0	4,976.00

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 02/05/2019	Bond Future	158.62649		158.62649		158.62311	158.62311			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.68567		161.68567		161.68243	161.68243			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	9.39936		86.10119		9.45583	85.74790		10.15	0.00	0.00	0	32,702.00
R213	On 02/05/2019	Bond Future	9.45033		84.05506		9.50855	83.69575		10.57	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.49978		85.69406		9.55999	85.32789		10.29	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	9.77271		73.55536		9.84419	73.06950		13.49	0.00	154,466,256.00	2,100	29,431.00
R214	On 02/05/2019	Bond Future	9.82102		71.54367		9.89435	71.04950		14.09	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	9.86868		72.93877		9.94410	72.43501		13.67	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	10.49520		10.49520		10.70210	10.70210		15.63	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.63400		10.63400		10.84660	10.84660		15.70	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.53790		2.53790		2.55090	2.55090		21.67	0.00	0.00	0	19,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.45690		2.45690		2.46100	2.46100		21.71	0.00	0.00	0	0.00
Total for Derivatives :												4,126,990,632.74	120,875	7 851 615.00
Grand Total:												4,126,990,632.74	120,875	7 851 615.00