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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/07/2017

| 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 10/07/2017 | Any day expiry | 13.39000 | 13.39000 | | 13.43490 | 13.43490 | | 19.14 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 13.44240 | 13.44240 | | 13.43500 | 13.43500 | | 18.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 12.65 | Put | 0.02180 | 0.00002 | 1.19730 | 0.00120 | 0.022 | 24.28 | 0.00 | 0 | 325.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 13.95 | Put | 512.21380 | 0.51221 | 527.36240 | 0.52736 | 512.214 | 28.52 | 0.96 | 0 | 1,000.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 17.98 | Call | 0.01120 | 0.00001 | 0.22350 | 0.00022 | 0.011 | 100.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/07/2017 | Any day expiry | 13.44470 | | 13.44470 | 13.43980 | 13.43980 | | 17.74 | 0.00 | 0.00 | 0 | 3,920.00 |
| \$ / R | On 17/07/2017 | Any day expiry | 13.45180 | | 13.45180 | 13.44710 | 13.44710 | | 16.22 | 0.00 | 28,528,581.00 | 2,130 | 3,402.00 |
| \$ / R | On 18/07/2017 | Any day expiry | 13.45410 | | 13.45410 | 13.44960 | 13.44960 | | 16.39 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/07/2017 | Any day expiry | 12.50 | Put | 0.97170 | 0.00097 | 1.87120 | 0.00187 | 0.972 | 20.44 | 0.01 | 0 | 34,000.00 |
| \$ / R | On 19/07/2017 | Any day expiry | 13.45650 | | 13.45650 | 13.45190 | 13.45190 | | 16.53 | 0.00 | 0.00 | 0 | 1,080.00 |
| \$ / R | On 21/07/2017 | Any day expiry | 13.46110 | | 13.46110 | 13.45650 | 13.45650 | | 16.69 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 21/07/2017 | Any day expiry | 12.85 | Put | 9.80090 | 0.00980 | 12.83120 | 0.01283 | 9.801 | 17.08 | 0.06 | 0 | 20,000.00 |
| \$ / R | On 21/07/2017 | Any day expiry | 13.25 | Put | 72.29600 | 0.07230 | 88.09380 | 0.08809 | 72.296 | 16.82 | 0.29 | 0 | 20,000.00 |
| \$ / R | On 25/07/2017 | Any day expiry | 13.47030 | | 13.47030 | 13.46570 | 13.46570 | | 16.29 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/07/2017 | Any day expiry | 13.20 | Put | 69.18150 | 0.06918 | 82.07620 | 0.08208 | 69.181 | 15.90 | 0.26 | 0 | 2,000.00 |
| \$ / R | On 25/07/2017 | Any day expiry | 14.30 | Call | 18.34890 | 0.01835 | 25.21870 | 0.02522 | 18.349 | 20.23 | 0.08 | 0 | 2,000.00 |

| 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 27/07/2017 | Any day expiry | | | 13.47490 | 13.47490 | | 13.47040 | 13.47040 | | 16.41 | 0.00 | 0.00 | 0 | 909.00 |
| \$ / R | 13.50 | Put | On 27/07/2017 | Any day expiry | 206.15520 | 0.20616 | | 225.64950 | 0.22565 | 206.155 | 16.65 | 0.51 | 0.00 | 0 | 60.00 | | |
| \$ / R | 16.53 | Call | On 27/07/2017 | Any day expiry | 0.38280 | 0.00038 | 0.60510 | 0.00061 | 0.383 | 31.52 | 0.00 | 0.00 | 0 | 60.00 | | | |
| \$ / R | | | On 31/07/2017 | Any day expiry | 13.48410 | 13.48410 | 13.47960 | 13.47960 | | 16.39 | 0.00 | 0.00 | 0 | 7,338.00 | | | |
| \$ / R | | | On 04/08/2017 | Any day expiry | 13.49330 | 13.49330 | 13.48880 | 13.48880 | | 16.56 | 0.00 | 0.00 | 0 | 1,350.00 | | | |
| \$ / R | | | On 11/08/2017 | Any day expiry | 13.50940 | 13.50940 | 13.50500 | 13.50500 | | 16.40 | 0.00 | 0.00 | 0 | 70.00 | | | |
| \$ / R | | | On 17/08/2017 | Any day expiry | 13.52310 | 13.52310 | 13.51860 | 13.51860 | | 16.29 | 0.00 | 0.00 | 0 | 0.00 | | | |
| \$ / R | 13.35 | Put | On 17/08/2017 | Any day expiry | 197.58970 | 0.19759 | 211.17950 | 0.21118 | 197.590 | 15.93 | 0.39 | 0.00 | 0 | 34,000.00 | | | |
| \$ / R | | | On 29/08/2017 | Any day expiry | 13.55040 | 13.55040 | 13.54590 | 13.54590 | | 16.26 | 0.00 | 0.00 | 0 | 910.00 | | | |
| \$ / R | 13.50 | Put | On 29/08/2017 | Any day expiry | 297.92440 | 0.29792 | 311.09620 | 0.31110 | 297.924 | 16.15 | 0.46 | 0.00 | 0 | 60.00 | | | |
| \$ / R | 16.84 | Call | On 29/08/2017 | Any day expiry | 3.80520 | 0.00381 | 4.37850 | 0.00438 | 3.805 | 24.54 | 0.01 | 0.00 | 0 | 60.00 | | | |
| \$ / R | | | On 31/08/2017 | Any day expiry | 13.55500 | 13.55500 | 13.55050 | 13.55050 | | 16.29 | 0.00 | 0.00 | 0 | 2,705.00 | | | |
| \$ / R | | | On 18/09/2017 | Foreign Exchange Future | 13.59550 | 13.59550 | 13.59110 | 13.59110 | | 16.33 | 0.00 | 2,413,418,778.00 | 177,516 | 781,884.00 | | | |
| \$ / R | 12.00 | Put | On 18/09/2017 | Foreign Exchange Future | 8.24400 | 0.00824 | 9.77460 | 0.00977 | 8.244 | 14.71 | 0.02 | 0.00 | 0 | 37,202.00 | | | |
| \$ / R | 12.20 | Put | On 18/09/2017 | Foreign Exchange Future | 10.69880 | 0.01070 | 12.79320 | 0.01279 | 10.699 | 13.66 | 0.03 | 0.00 | 0 | 1,000.00 | | | |
| \$ / R | 12.25 | Put | On 18/09/2017 | Foreign Exchange Future | 11.47070 | 0.01147 | 13.73910 | 0.01374 | 11.471 | 13.40 | 0.04 | 0.00 | 0 | 10,000.00 | | | |
| \$ / R | 12.26 | Put | On 18/09/2017 | Foreign Exchange Future | 11.98530 | 0.01199 | 14.31770 | 0.01432 | 11.985 | 13.42 | 0.04 | 0.00 | 0 | 5,250.00 | | | |
| \$ / R | 12.50 | Put | On 18/09/2017 | Foreign Exchange Future | 30.80630 | 0.03081 | 34.89050 | 0.03489 | 30.806 | 13.95 | 0.08 | 0.00 | 0 | 33,025.00 | | | |
| \$ / R | 12.55 | Put | On 18/09/2017 | Foreign Exchange Future | 36.61590 | 0.03662 | 41.10160 | 0.04110 | 36.616 | 14.06 | 0.09 | 0.00 | 0 | 4,920.00 | | | |
| \$ / R | 12.60 | Put | On 18/09/2017 | Foreign Exchange Future | 43.20220 | 0.04320 | 48.09420 | 0.04809 | 43.202 | 14.17 | 0.10 | 0.00 | 0 | 190.00 | | | |
| \$ / R | 12.75 | Call | On 18/09/2017 | Foreign Exchange Future | 913.63540 | 0.91364 | 915.33850 | 0.91534 | 913.635 | 14.50 | 0.85 | 0.00 | 0 | 3,500.00 | | | |
| \$ / R | 12.75 | Put | On 18/09/2017 | Foreign Exchange Future | 68.13540 | 0.06814 | 74.23850 | 0.07424 | 68.135 | 14.50 | 0.15 | 0.00 | 0 | 20,000.00 | | | |
| \$ / R | 12.80 | Put | On 18/09/2017 | Foreign Exchange Future | 78.32620 | 0.07833 | 84.81810 | 0.08482 | 78.326 | 14.61 | 0.16 | 0.00 | 0 | 3,000.00 | | | |
| \$ / R | 12.90 | Call | On 18/09/2017 | Foreign Exchange Future | 797.26840 | 0.79727 | 800.09630 | 0.80010 | 797.268 | 14.83 | 0.80 | 0.00 | 0 | 400.00 | | | |
| \$ / R | 13.00 | Put | On 18/09/2017 | Foreign Exchange Future | 129.38610 | 0.12939 | 137.42070 | 0.13742 | 129.386 | 15.04 | 0.24 | 0.00 | 0 | 10,000.00 | | | |
| \$ / R | 13.00 | Call | On 18/09/2017 | Foreign Exchange Future | 724.88610 | 0.72489 | 728.52070 | 0.72852 | 724.886 | 15.04 | 0.76 | 0.00 | 0 | 4,551.00 | | | |
| \$ / R | 13.14 | Put | On 18/09/2017 | Foreign Exchange Future | 175.56460 | 0.17556 | 184.60810 | 0.18461 | 175.565 | 15.34 | 0.29 | 0.00 | 0 | 90.00 | | | |
| \$ / R | 13.15 | Put | On 18/09/2017 | Foreign Exchange Future | 179.20550 | 0.17921 | 188.31410 | 0.18831 | 179.205 | 15.36 | 0.30 | 0.00 | 0 | 500.00 | | | |
| \$ / R | 13.20 | Put | On 18/09/2017 | Foreign Exchange Future | 198.09780 | 0.19810 | 207.52240 | 0.20752 | 198.098 | 15.47 | 0.32 | 0.00 | 0 | 4,920.00 | | | |
| \$ / R | 13.20 | Call | On 18/09/2017 | Foreign Exchange Future | 593.59780 | 0.59360 | 598.62240 | 0.59862 | 593.598 | 15.47 | 0.68 | 0.00 | 0 | 3,000.00 | | | |
| \$ / R | 13.25 | Put | On 18/09/2017 | Foreign Exchange Future | 218.14290 | 0.21814 | 227.85740 | 0.22786 | 218.143 | 15.58 | 0.34 | 45,919,960.00 | 10,000 | 25,100.00 | | | |
| \$ / R | 13.30 | Call | On 18/09/2017 | Foreign Exchange Future | 534.83430 | 0.53483 | 540.41570 | 0.54042 | 534.834 | 15.68 | 0.64 | 0.00 | 0 | 500.00 | | | |
| \$ / R | 13.40 | Call | On 18/09/2017 | Foreign Exchange Future | 480.63490 | 0.48063 | 486.67040 | 0.48667 | 480.635 | 15.90 | 0.60 | 0.00 | 0 | 600.00 | | | |
| \$ / R | 13.40 | Put | On 18/09/2017 | Foreign Exchange Future | 285.13490 | 0.28513 | 295.57040 | 0.29557 | 285.135 | 15.90 | 0.40 | 0.00 | 0 | 3,500.00 | | | |
| \$ / R | 13.45 | Call | On 18/09/2017 | Foreign Exchange Future | 455.22030 | 0.45522 | 461.44240 | 0.46144 | 455.220 | 16.00 | 0.57 | 0.00 | 0 | 4,375.00 | | | |
| \$ / R | 13.48 | Call | On 18/09/2017 | Foreign Exchange Future | 440.49890 | 0.44050 | 446.82380 | 0.44682 | 440.499 | 16.07 | 0.56 | 0.00 | 0 | 111.00 | | | |
| \$ / R | 13.50 | Call | On 18/09/2017 | Foreign Exchange Future | 430.90440 | 0.43090 | 437.28960 | 0.43729 | 430.904 | 16.11 | 0.55 | 0.00 | 0 | 6,020.00 | | | |
| \$ / R | 13.63 | Put | On 18/09/2017 | Foreign Exchange Future | 407.75490 | 0.40775 | 418.82980 | 0.41883 | 407.755 | 16.41 | 0.50 | 0.00 | 0 | 186,712.00 | | | |
| \$ / R | 13.65 | Call | On 18/09/2017 | Foreign Exchange Future | 365.29700 | 0.36530 | 371.99800 | 0.37200 | 365.297 | 16.47 | 0.49 | 0.00 | 0 | 1,000.00 | | | |
| \$ / R | 13.75 | Put | On 18/09/2017 | Foreign Exchange Future | 482.37370 | 0.48237 | 493.53940 | 0.49354 | 482.374 | 16.77 | 0.55 | 0.00 | 0 | 20,000.00 | | | |
| \$ / R | 13.76 | Put | On 18/09/2017 | Foreign Exchange Future | 488.84170 | 0.48884 | 500.00920 | 0.50001 | 488.842 | 16.79 | 0.55 | 0.00 | 0 | 960.00 | | | |
| \$ / R | 13.80 | Call | On 18/09/2017 | Foreign Exchange Future | 310.57780 | 0.31058 | 317.34460 | 0.31734 | 310.578 | 16.91 | 0.43 | 0.00 | 0 | 10,000.00 | | | |
| \$ / R | 13.81 | Call | On 18/09/2017 | Foreign Exchange Future | 307.22520 | 0.30723 | 313.99230 | 0.31399 | 307.225 | 16.94 | 0.43 | 0.00 | 0 | 4,920.00 | | | |
| \$ / R | 13.94 | Call | On 18/09/2017 | Foreign Exchange Future | 266.78500 | 0.26678 | 273.46500 | 0.27346 | 266.785 | 17.32 | 0.39 | 0.00 | 0 | 1,250.00 | | | |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.00 | Call | 249.96700 | 0.24997 | 256.57130 | 0.25657 | 249.967 | 17.50 | 0.37 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.20 | Call | 201.35560 | 0.20136 | 207.59450 | 0.20759 | 201.356 | 18.09 | 0.31 | 0.00 | 0 | 90.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.22 | Put | 821.57120 | 0.82157 | 832.16320 | 0.83216 | 821.571 | 18.15 | 0.70 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.25 | Call | 190.82230 | 0.19082 | 196.94730 | 0.19695 | 190.822 | 18.23 | 0.29 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.32 | Put | 901.42410 | 0.90142 | 911.79860 | 0.91180 | 901.424 | 18.43 | 0.73 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.33 | Call | 174.98260 | 0.17498 | 180.94240 | 0.18094 | 174.983 | 18.46 | 0.27 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.47 | Put | 1,024.51110 | 1.02451 | 1,034.63180 | 1.03463 | 1,024.511 | 18.83 | 0.76 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.50 | Call | 145.16250 | 0.14516 | 150.82560 | 0.15083 | 145.163 | 18.91 | 0.23 | 0.00 | 0 | 17,402.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.55 | Call | 137.44540 | 0.13745 | 143.01030 | 0.14301 | 137.445 | 19.04 | 0.22 | 0.00 | 0 | 1,125.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.72 | Call | 114.31510 | 0.11432 | 119.52060 | 0.11952 | 114.315 | 19.48 | 0.19 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 15.00 | Call | 84.40780 | 0.08441 | 89.02110 | 0.08902 | 84.408 | 20.18 | 0.14 | 0.00 | 0 | 10,600.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.00 | Call | 26.85490 | 0.02685 | 29.72690 | 0.02973 | 26.855 | 22.04 | 0.05 | 0.00 | 0 | 3,680.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.40 | Call | 17.03810 | 0.01704 | 19.09850 | 0.01910 | 17.038 | 22.71 | 0.03 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.50 | Call | 15.01110 | 0.01501 | 16.75840 | 0.01676 | 15.011 | 22.83 | 0.03 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.80 | Call | 10.27350 | 0.01027 | 11.29660 | 0.01130 | 10.273 | 23.16 | 0.02 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.00 | Call | 7.98760 | 0.00799 | 8.67250 | 0.00867 | 7.988 | 23.38 | 0.02 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.03 | Call | 7.69260 | 0.00769 | 8.33470 | 0.00833 | 7.693 | 23.42 | 0.02 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 18.00 | Call | 2.04640 | 0.00205 | 2.09710 | 0.00210 | 2.046 | 24.16 | 0.00 | 0.00 | 0 | 3,099.00 |
| \$ / R | On 27/09/2017 | Any day expiry | | | 13.61550 | 13.61550 | 13.61110 | 13.61110 | | 16.36 | 0.00 | 0.00 | 0 | 1,289.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 13.50 | Put | 351.12610 | 0.35113 | 360.58470 | 0.36058 | 351.126 | 16.15 | 0.44 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 17.13 | Call | 9.29070 | 0.00929 | 9.69790 | 0.00970 | 9.291 | 23.00 | 0.02 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/09/2017 | Any day expiry | | | 13.61770 | 13.61770 | 13.61330 | 13.61330 | | 16.37 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/09/2017 | Any day expiry | | | 13.61990 | 13.61990 | 13.61550 | 13.61550 | | 16.39 | 0.00 | 0.00 | 0 | 730.00 |
| \$ / R | On 23/10/2017 | Any day expiry | | | 13.67310 | 13.67310 | 13.66890 | 13.66890 | | 16.39 | 0.00 | 0.00 | 0 | 334.00 |
| \$ / R | On 27/10/2017 | Any day expiry | | | 13.68210 | 13.68210 | 13.67780 | 13.67780 | | 16.54 | 0.00 | 0.00 | 0 | 913.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 12.92 | Put | 155.33190 | 0.15533 | 160.87310 | 0.16087 | 155.332 | 14.98 | 0.23 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.50 | Put | 391.96060 | 0.39196 | 399.42250 | 0.39942 | 391.961 | 16.12 | 0.42 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 14.10 | Call | 347.23190 | 0.34723 | 350.87800 | 0.35088 | 347.232 | 17.52 | 0.39 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 17.45 | Call | 20.69950 | 0.02070 | 25.92700 | 0.02593 | 20.699 | 23.22 | 0.03 | 0.00 | 0 | 60.00 |
| \$ / R | On 13/11/2017 | Any day expiry | | | 13.72000 | 13.72000 | 13.71560 | 13.71560 | | 16.43 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 28/11/2017 | Any day expiry | | | 13.75340 | 13.75340 | 13.74890 | 13.74890 | | 16.48 | 0.00 | 0.00 | 0 | 915.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 13.50 | Put | 422.77080 | 0.42277 | 429.73060 | 0.42973 | 422.771 | 15.99 | 0.41 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 17.74 | Call | 44.65640 | 0.04466 | 47.12300 | 0.04712 | 44.656 | 24.30 | 0.05 | 0.00 | 0 | 60.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | | 13.79800 | 13.79800 | 13.79330 | 13.79330 | | 16.51 | 0.00 | 16,833,560.00 | 1,220 | 118,166.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 11.75 | Put | 32.13650 | 0.03214 | 33.51450 | 0.03351 | 32.137 | 15.38 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.00 | Put | 46.18530 | 0.04619 | 48.09370 | 0.04809 | 46.185 | 14.95 | 0.07 | 0.00 | 0 | 16,141.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.21 | Put | 62.07930 | 0.06208 | 64.54160 | 0.06454 | 62.079 | 14.59 | 0.10 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.40 | Put | 80.54920 | 0.08055 | 83.60210 | 0.08360 | 80.549 | 14.27 | 0.12 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.50 | Put | 98.06980 | 0.09807 | 101.51400 | 0.10151 | 98.070 | 14.40 | 0.14 | 0.00 | 0 | 11,916.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.65 | Put | 129.22310 | 0.12922 | 133.26760 | 0.13327 | 129.223 | 14.59 | 0.17 | 0.00 | 0 | 1,819.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.00 | Put | 226.53570 | 0.22654 | 231.96710 | 0.23197 | 226.536 | 15.03 | 0.26 | 0.00 | 0 | 2,580.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.10 | Put | 261.04870 | 0.26105 | 266.85090 | 0.26685 | 261.049 | 15.16 | 0.29 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.12 | Put | 268.72340 | 0.26872 | 274.58710 | 0.27459 | 268.723 | 15.20 | 0.29 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.18 | Put | 292.55100 | 0.29255 | 298.59280 | 0.29859 | 292.551 | 15.31 | 0.31 | 0.00 | 0 | 16,000.00 |

| 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 18/12/2017 | Foreign Exchange Future | 13.21 | Put | 304.89940 | 0.30490 | 311.02810 | 0.31103 | 304.899 | 15.37 | 0.32 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.25 | Call | 869.81510 | 0.86982 | 871.35350 | 0.87135 | 869.815 | 15.45 | 0.67 | 0.00 | 0 | 16,141.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.35 | Put | 366.33610 | 0.36634 | 372.83150 | 0.37283 | 366.336 | 15.64 | 0.36 | 0.00 | 0 | 52,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.40 | Put | 389.77310 | 0.38977 | 396.38600 | 0.39639 | 389.773 | 15.74 | 0.37 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.50 | Call | 736.96730 | 0.73697 | 739.08960 | 0.73909 | 736.967 | 15.93 | 0.60 | 0.00 | 0 | 10,316.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.80 | Call | 602.20300 | 0.60220 | 0.00000 | 0.00000 | 602.203 | 16.51 | 0.52 | 7,126,692.30 | 1,000 | 1,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 728.95630 | 0.72896 | 736.40660 | 0.73641 | 728.956 | 16.92 | 0.53 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.50 | Put | 1,080.96670 | 1.08097 | 1,088.48770 | 1.08849 | 1,080.967 | 17.95 | 0.64 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.00 | Call | 275.77250 | 0.27577 | 278.66510 | 0.27867 | 275.773 | 18.99 | 0.27 | 0.00 | 0 | 4,580.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.11 | Call | 257.70370 | 0.25770 | 260.57950 | 0.26058 | 257.704 | 19.21 | 0.26 | 0.00 | 0 | 1,900.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.12 | Call | 256.13010 | 0.25613 | 259.00670 | 0.25901 | 256.130 | 19.23 | 0.26 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.50 | Call | 200.39550 | 0.20040 | 203.10270 | 0.20310 | 200.395 | 19.88 | 0.21 | 0.00 | 0 | 25,457.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.00 | Call | 145.79860 | 0.14580 | 148.19650 | 0.14820 | 145.799 | 20.67 | 0.16 | 0.00 | 0 | 117,200.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.13 | Call | 79.81300 | 0.07981 | 81.92970 | 0.08193 | 79.813 | 22.79 | 0.09 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.24 | Call | 76.11460 | 0.07611 | 78.23580 | 0.07824 | 76.115 | 23.02 | 0.08 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 18.06 | Call | 52.80300 | 0.05280 | 54.79730 | 0.05480 | 52.803 | 24.54 | 0.06 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 22/12/2017 | Any day expiry | | | 13.80690 | 13.80690 | 13.80220 | 13.80220 | | 16.51 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 13.50 | Put | 442.80000 | 0.44280 | 449.62610 | 0.44963 | 442.800 | 15.94 | 0.40 | 0.00 | 0 | 60.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 18.02 | Call | 58.55090 | 0.05855 | 60.52720 | 0.06053 | 58.551 | 24.56 | 0.06 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/12/2017 | Any day expiry | | | 13.81810 | 13.81810 | 13.81330 | 13.81330 | | 16.46 | 0.00 | 0.00 | 0 | 916.00 |
| \$ / R | On 02/01/2018 | Any day expiry | | | 13.83140 | 13.83140 | 13.82670 | 13.82670 | | 16.51 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/01/2018 | Any day expiry | | | 13.84700 | 13.84700 | 13.84220 | 13.84220 | | 16.49 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 13.20 | Put | 315.77920 | 0.31578 | 321.76340 | 0.32176 | 315.779 | 15.27 | 0.31 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 14.76 | Call | 368.96790 | 0.36897 | 371.72020 | 0.37172 | 368.968 | 18.27 | 0.33 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 14.88 | Call | 343.88880 | 0.34389 | 346.65710 | 0.34666 | 343.889 | 18.50 | 0.31 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/02/2018 | Any day expiry | | | 13.92370 | 13.92370 | 13.91820 | 13.91820 | | 16.50 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/02/2018 | Any day expiry | | | 13.92800 | 13.92800 | 13.92260 | 13.92260 | | 16.50 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 13.99800 | 13.99800 | 13.99190 | 13.99190 | | 16.58 | 0.00 | 11,268,390.00 | 805 | 20,563.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.50 | Put | 150.40020 | 0.15040 | 152.45910 | 0.15246 | 150.400 | 14.56 | 0.16 | 0.00 | 0 | 41,150.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.00 | Put | 287.31670 | 0.28732 | 290.75830 | 0.29076 | 287.317 | 15.03 | 0.26 | 0.00 | 0 | 43,187.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.25 | Put | 379.83580 | 0.37984 | 383.83430 | 0.38383 | 379.836 | 15.30 | 0.31 | 0.00 | 0 | 5,600.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.38 | Put | 436.30200 | 0.43630 | 440.59090 | 0.44059 | 436.302 | 15.49 | 0.34 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.91 | Put | 715.72670 | 0.71573 | 0.00000 | 0.00000 | 715.727 | 16.42 | 0.45 | 44,248,426.88 | 7,000 | 7,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.91 | Call | 486.00710 | 0.48601 | 486.34630 | 0.48635 | 486.007 | 18.11 | 0.37 | 0.00 | 0 | 8,395.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.11 | Call | 441.67380 | 0.44167 | 442.15310 | 0.44215 | 441.674 | 18.46 | 0.34 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.46 | Call | 374.50050 | 0.37450 | 375.20070 | 0.37520 | 374.501 | 19.04 | 0.29 | 0.00 | 0 | 3,867.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.50 | Call | 367.15080 | 0.36715 | 367.88180 | 0.36788 | 367.151 | 19.10 | 0.29 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.75 | Call | 324.77870 | 0.32478 | 325.69770 | 0.32570 | 324.779 | 19.44 | 0.26 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.00 | Call | 287.96400 | 0.28796 | 289.03140 | 0.28903 | 287.964 | 19.77 | 0.23 | 0.00 | 0 | 750.00 |
| \$ / R | On 25/04/2018 | Any day expiry | | | 14.07810 | 14.07810 | 14.07160 | 14.07160 | | 16.58 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.00 | Put | 1,464.11300 | 1.46411 | 1,404.04080 | 1.40404 | 1,464.113 | 18.07 | 0.62 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.81 | Call | 379.58330 | 0.37958 | 274.23410 | 0.27423 | 379.583 | 19.27 | 0.28 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/05/2018 | Any day expiry | | | 14.11220 | 14.11220 | 14.10570 | 14.10570 | | 16.63 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/05/2018 | Any day expiry | | | 14.12070 | 14.12070 | 14.11430 | 14.11430 | | 16.62 | 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 | |
|------------------|--------|------------|---------------|-------------------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|-----------|
| \$ / R | | | On 18/06/2018 | Foreign Exchange Future | | | 14.19310 | 14.19310 | | | | | 0 | 3,845.00 | |
| \$ / R | 11.00 | Put | On 18/06/2018 | Foreign Exchange Future | 18.29790 | 0.01830 | | 16.10320 | 0.01610 | 18.298 | 13.81 | 0.02 | 0 | 750.00 | |
| \$ / R | 12.96 | Put | On 18/06/2018 | Foreign Exchange Future | 320.68190 | 0.32068 | | 322.28270 | 0.32228 | 320.682 | 15.04 | 0.24 | 0 | 2,700.00 | |
| \$ / R | 13.00 | Put | On 18/06/2018 | Foreign Exchange Future | 334.16560 | 0.33417 | | 335.81550 | 0.33582 | 334.166 | 15.08 | 0.25 | 0 | 760.00 | |
| \$ / R | 13.05 | Put | On 18/06/2018 | Foreign Exchange Future | 351.49650 | 0.35150 | | 353.21390 | 0.35321 | 351.497 | 15.13 | 0.26 | 0 | 750.00 | |
| \$ / R | 13.64 | Put | On 18/06/2018 | Foreign Exchange Future | 600.82600 | 0.60083 | | 603.40080 | 0.60340 | 600.826 | 15.79 | 0.37 | 0 | 70,530.00 | |
| \$ / R | 15.11 | Call | On 18/06/2018 | Foreign Exchange Future | 624.83830 | 0.62484 | | 623.35090 | 0.62335 | 624.838 | 18.00 | 0.39 | 0 | 760.00 | |
| \$ / R | 15.14 | Call | On 18/06/2018 | Foreign Exchange Future | 617.41850 | 0.61742 | | 615.96350 | 0.61596 | 617.418 | 18.04 | 0.39 | 0 | 2,700.00 | |
| \$ / R | 16.38 | Call | On 18/06/2018 | Foreign Exchange Future | 380.00690 | 0.38001 | | 379.99690 | 0.38000 | 380.007 | 19.69 | 0.26 | 0 | 750.00 | |
| \$ / R | | | On 13/08/2018 | Any day expiry | 14.31510 | 14.31510 | | 14.30900 | 14.30900 | | 16.84 | 0.00 | 0 | 70.00 | |
| \$ / R | | | On 17/09/2018 | Foreign Exchange Future | 14.39270 | 14.39270 | | 14.38680 | 14.38680 | | 17.02 | 0.00 | 0 | 400.00 | |
| \$ / R | 11.00 | Put | On 17/09/2018 | Foreign Exchange Future | 23.83990 | 0.02384 | | 21.32170 | 0.02132 | 23.840 | 13.42 | 0.03 | 0 | 750.00 | |
| \$ / R | 12.85 | Put | On 17/09/2018 | Foreign Exchange Future | 314.61340 | 0.31461 | | 315.45410 | 0.31545 | 314.613 | 14.86 | 0.22 | 0 | 750.00 | |
| \$ / R | 16.14 | Call | On 17/09/2018 | Foreign Exchange Future | 589.99730 | 0.59000 | | 592.50170 | 0.59250 | 589.997 | 19.30 | 0.33 | 0 | 750.00 | |
| \$ / R | | | On 13/11/2018 | Any day expiry | 14.51900 | 14.51900 | | 14.51340 | 14.51340 | | 17.19 | 0.00 | 0 | 70.00 | |
| \$ / R | | | On 14/12/2018 | Foreign Exchange Future | 14.58770 | 14.58770 | | 14.58230 | 14.58230 | | 17.32 | 0.00 | 0 | 0.00 | |
| \$ / R | | | On 13/02/2019 | Any day expiry | 14.72280 | 14.72280 | | 14.71780 | 14.71780 | | 17.43 | 0.00 | 0 | 70.00 | |
| \$ / R | | | On 18/03/2019 | Foreign Exchange Future | 14.79600 | 14.79600 | | 14.79110 | 14.79110 | | 17.52 | 0.00 | 0 | 1,500.00 | |
| \$ / R MAXI | | | On 18/09/2017 | Foreign Exchange Future | 13.59550 | 13.59550 | | 13.59110 | 13.59110 | | 16.33 | 0.00 | 557,415.50 | 41 | 394.00 |
| \$ / R MAXI | | | On 18/12/2017 | Foreign Exchange Future | 13.79800 | 13.79800 | | 13.79330 | 13.79330 | | 16.51 | 0.00 | 0.00 | 0 | 62.00 |
| \$ / R MAXI | | | On 19/03/2018 | Foreign Exchange Future | 13.99800 | 13.99800 | | 13.99190 | 13.99190 | | 16.58 | 0.00 | 0.00 | 0 | 4.00 |
| \$ / R MAXI | | | On 18/06/2018 | Foreign Exchange Future | 14.19310 | 14.19310 | | 14.18670 | 14.18670 | | 16.68 | 0.00 | 0.00 | 0 | 182.00 |
| £ / R | | | On 31/07/2017 | Any day expiry | 17.35670 | 17.35670 | | 17.36770 | 17.36770 | | 16.39 | 0.00 | 0.00 | 0 | 25.00 |
| £ / R | | | On 18/09/2017 | Foreign Exchange Future | 17.52650 | 17.52650 | | 17.53750 | 17.53750 | | 16.53 | 0.00 | 19,734,839.00 | 1,126 | 33,817.00 |
| £ / R | 16.70 | Call | On 18/09/2017 | Foreign Exchange Future | 996.07540 | 0.99608 | | 1,009.37560 | 1.00938 | 996.075 | 15.80 | 0.77 | 0.00 | 0 | 700.00 |
| £ / R | 18.50 | Call | On 18/09/2017 | Foreign Exchange Future | 213.10340 | 0.21310 | | 221.79780 | 0.22180 | 213.103 | 18.22 | 0.26 | 0.00 | 0 | 1,200.00 |
| £ / R | | | On 18/12/2017 | Foreign Exchange Future | 17.83690 | 17.83690 | | 17.84760 | 17.84760 | | 16.77 | 0.00 | 0.00 | 0 | 7,997.00 |
| £ / R | | | On 19/03/2018 | Foreign Exchange Future | 18.14600 | 18.14600 | | 18.15560 | 18.15560 | | 16.87 | 0.00 | 0.00 | 0 | 420.00 |
| £ / R | | | On 18/06/2018 | Foreign Exchange Future | 18.45150 | 18.45150 | | 18.46120 | 18.46120 | | 16.98 | 0.00 | 0.00 | 0 | 3,033.00 |
| ¥ / R | | | On 18/09/2017 | Foreign Exchange Future | 0.11941 | 0.11941 | | 0.11967 | 0.11967 | | 20.27 | 0.00 | 0.00 | 0 | 5,992.00 |
| ¥ / R | | | On 18/12/2017 | Foreign Exchange Future | 0.12172 | 0.12172 | | 0.12198 | 0.12198 | | 17.19 | 0.00 | 0.00 | 0 | 115.00 |
| ¥ / R | | | On 19/03/2018 | Foreign Exchange Future | 0.12409 | 0.12409 | | 0.12435 | 0.12435 | | 15.67 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | | | On 27/07/2017 | Any day expiry | 15.35840 | 15.35840 | | 15.35410 | 15.35410 | | 16.06 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | | | On 31/07/2017 | Any day expiry | 15.37210 | 15.37210 | | 15.36770 | 15.36770 | | 15.67 | 0.00 | 0.00 | 0 | 2.00 |
| € / R | | | On 29/08/2017 | Any day expiry | 15.47080 | 15.47080 | | 15.46630 | 15.46630 | | 15.50 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | | | On 18/09/2017 | Foreign Exchange Future | 15.53860 | 15.53860 | | 15.53430 | 15.53430 | | 15.66 | 0.00 | 21,847,271.60 | 1,406 | 96,897.00 |
| € / R | | | On 27/09/2017 | Any day expiry | 15.56930 | 15.56930 | | 15.56500 | 15.56500 | | 15.67 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | | | On 27/10/2017 | Any day expiry | 15.67080 | 15.67080 | | 15.66670 | 15.66670 | | 15.74 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | | | On 28/11/2017 | Any day expiry | 15.77890 | 15.77890 | | 15.77460 | 15.77460 | | 15.69 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | | | On 18/12/2017 | Foreign Exchange Future | 15.84770 | 15.84770 | | 15.84340 | 15.84340 | | 15.73 | 0.00 | 0.00 | 0 | 22,446.00 |

| 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 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 64.66300 | | 0.06466 | | 66.38130 | 0.06638 | 64.663 | 14.36 | 0.09 | 0.00 | 0 | 18,000.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 16.39 | Call | 471.13600 | | 0.47114 | | 473.90130 | 0.47390 | 471.136 | 16.62 | 0.40 | 0.00 | 0 | 18,000.00 |
| € / R | On 27/12/2017 | Any day expiry | | | 15.87980 | | 15.87980 | | 15.87550 | 15.87550 | | 15.67 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | | | 16.16160 | | 16.16160 | | 16.15660 | 16.15660 | | 15.73 | 0.00 | 0.00 | 0 | 10,307.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 15.05 | Put | 320.57630 | | 0.32058 | | 321.40980 | 0.32141 | 320.576 | 14.49 | 0.26 | 0.00 | 0 | 5,648.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 15.10 | Put | 337.03870 | | 0.33704 | | 337.95840 | 0.33796 | 337.039 | 14.52 | 0.27 | 0.00 | 0 | 19,510.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | | | 16.47300 | | 16.47300 | | 16.46800 | 16.46800 | | 15.78 | 0.00 | 0.00 | 0 | 1,001.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 96.13506 | | 96.13506 | | 96.39307 | 96.39307 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 93.20563 | | 93.20563 | | 93.47709 | 93.47709 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | | 92.00260 | | 92.00260 | | 92.28414 | 92.28414 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | | 94.17738 | | 94.17738 | | 94.46430 | 94.46430 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | | 97.95332 | | 97.95332 | | 98.24057 | 98.24057 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/03/2027 | Interest Rate Swap | | | 96.56724 | | 96.56724 | | 96.86125 | 96.86125 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/06/2027 | Interest Rate Swap | | | 98.64398 | | 98.64398 | | 98.94136 | 98.94136 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 20/09/2027 | Interest Rate Swap | | | 102.34930 | | 102.34930 | | 102.64684 | 102.64684 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/09/2017 | Interest Rate Swap | | | 99.61263 | | 99.61263 | | 99.61263 | 99.61263 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/12/2017 | Interest Rate Swap | | | 99.82469 | | 99.82469 | | 99.82194 | 99.82194 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/03/2018 | Interest Rate Swap | | | 99.77641 | | 99.77641 | | 99.77352 | 99.77352 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/06/2018 | Interest Rate Swap | | | 99.93543 | | 99.93543 | | 99.93225 | 99.93225 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 20/09/2018 | Interest Rate Swap | | | 100.08933 | | 100.08933 | | 100.08976 | 100.08976 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | | 99.85216 | | 99.85216 | | 99.84904 | 99.84904 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | | | 99.05729 | | 99.05729 | | 99.05498 | 99.05498 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | | | 98.62353 | | 98.62353 | | 98.61967 | 98.61967 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | | | 98.55871 | | 98.55871 | | 98.55936 | 98.55936 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | | | 98.94000 | | 98.94000 | | 98.95000 | 98.95000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/03/2019 | Interest Rate Swap | | | 99.34651 | | 99.34651 | | 99.35230 | 99.35230 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/06/2019 | Interest Rate Swap | | | 99.75016 | | 99.75016 | | 99.75843 | 99.75843 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 20/09/2019 | Interest Rate Swap | | | 100.18218 | | 100.18218 | | 100.19608 | 100.19608 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | | 96.57106 | | 96.57106 | | 96.65808 | 96.65808 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | | | 95.83814 | | 95.83814 | | 95.94435 | 95.94435 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | | | 95.07651 | | 95.07651 | | 95.19798 | 95.19798 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | | | 95.28856 | | 95.28856 | | 95.42013 | 95.42013 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | | 97.50551 | | 97.50551 | | 97.64042 | 97.64042 | | | 0.00 | 0.00 | 0 | 51.00 |
| 5Y STND | On 15/03/2022 | Interest Rate Swap | | | 97.67143 | | 97.67143 | | 97.80834 | 97.80834 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/06/2022 | Interest Rate Swap | | | 98.89444 | | 98.89444 | | 99.03497 | 99.03497 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 20/09/2022 | Interest Rate Swap | | | 101.11771 | | 101.11771 | | 101.26231 | 101.26231 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/08/2017 | Index Future | | | 540.40100 | | 540.40100 | | 539.13000 | 539.13000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/11/2017 | Index Future | | | 550.71000 | | 550.71000 | | 549.41600 | 549.41600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2018 | Index Future | | | 561.38700 | | 561.38700 | | 560.07500 | 560.07500 | | | 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| AL7T | On 03/08/2017 | Index Future | 618.96600 | 618.96600 | 618.96600 | 616.28200 | 616.28200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2017 | Index Future | 630.77400 | 630.77400 | 630.77400 | 628.04100 | 628.04100 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2018 | Index Future | 643.00300 | 643.00300 | 643.00300 | 640.22500 | 640.22500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/08/2017 | Index Future | 556.07500 | 556.07500 | 556.07500 | 553.87200 | 553.87200 | | | | 0.00 | 0.00 | 0 | 596.00 |
| ALBI | On 02/11/2017 | Index Future | 566.68300 | 566.68300 | 566.68300 | 564.43900 | 564.43900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/02/2018 | Index Future | 577.66900 | 577.66900 | 577.66900 | 575.39000 | 575.39000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/09/2017 | Foreign Exchange Future | 10.31350 | 10.31350 | 10.31350 | 10.32900 | 10.32900 | | | 14.41 | 0.00 | 15,057,710.00 | 1,460 | 23,208.00 |
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | 10.45450 | 10.45450 | 10.45450 | 10.47030 | 10.47030 | | | 14.49 | 0.00 | 0.00 | 0 | 4,481.00 |
| AU\$ / R | On 19/03/2018 | Foreign Exchange Future | 10.59450 | 10.59450 | 10.59450 | 10.60980 | 10.60980 | | | 14.06 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/06/2018 | Foreign Exchange Future | 10.73070 | 10.73070 | 10.73070 | 10.74630 | 10.74630 | | | 13.80 | 0.00 | 0.00 | 0 | 1,500.00 |
| CAD/ R | On 18/09/2017 | Foreign Exchange Future | 10.56560 | 10.56560 | 10.56560 | 10.55900 | 10.55900 | | | 14.28 | 0.00 | 105,656.00 | 10 | 360.00 |
| CAD/ R | On 18/12/2017 | Foreign Exchange Future | 10.73170 | 10.73170 | 10.73170 | 10.72470 | 10.72470 | | | 14.42 | 0.00 | 0.00 | 0 | 750.00 |
| CAD/ R | On 19/03/2018 | Foreign Exchange Future | 10.89520 | 10.89520 | 10.89520 | 10.88730 | 10.88730 | | | 14.44 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/09/2017 | Foreign Exchange Future | 14.12070 | 14.12070 | 14.12070 | 14.14920 | 14.14920 | | | 15.85 | 0.00 | 0.00 | 0 | 1,308.00 |
| CHF / R | On 18/12/2017 | Foreign Exchange Future | 14.41740 | 14.41740 | 14.41740 | 14.44510 | 14.44510 | | | 16.08 | 0.00 | 0.00 | 0 | 500.00 |
| CHF / R | On 19/03/2018 | Foreign Exchange Future | 14.71900 | 14.71900 | 14.71900 | 14.74740 | 14.74740 | | | 16.14 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/09/2017 | Foreign Exchange Future | 1.98780 | 1.98780 | 1.98780 | 1.98720 | 1.98720 | | | 15.85 | 0.00 | 0.00 | 0 | 10.00 |
| CNH / R | On 18/12/2017 | Foreign Exchange Future | 2.00590 | 2.00590 | 2.00590 | 2.00480 | 2.00480 | | | 15.56 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/03/2018 | Foreign Exchange Future | 2.02330 | 2.02330 | 2.02330 | 2.02180 | 2.02180 | | | 15.54 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/09/2017 | Foreign Exchange Future | 2.10170 | 2.10170 | 2.10170 | 2.10080 | 2.10080 | | | 15.79 | 0.00 | 315,255.00 | 150 | 0.00 |
| DKK / R | On 18/12/2017 | Foreign Exchange Future | 2.14510 | 2.14510 | 2.14510 | 2.14430 | 2.14430 | | | 15.92 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | 100.00000 | 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 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | 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 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/08/2017 | Bond Future | 10.98872 | 76.88087 | 76.88087 | 11.04024 | 76.57432 | | | | 0.00 | 0.00 | 0 | 9,466.00 |

| 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 02/11/2017 | Bond Future | 11.08962 | | 74.55610 | | 11.14294 | 74.24374 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2018 | Bond Future | 11.19361 | | 76.00139 | | 11.24866 | 75.68400 | | | 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 03/08/2017 | Bond Future | 11.16845 | | 80.14625 | | 11.20987 | 79.86821 | | | 0.00 | 0.00 | 0 | 7,957.00 |
| ES42 | On 02/11/2017 | Bond Future | 11.26774 | | 77.41376 | | 11.31063 | 77.13044 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/02/2018 | Bond Future | 11.36663 | | 78.91445 | | 11.41086 | 78.62673 | | | 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 03/08/2017 | GOVI | 554.69100 | | 554.69100 | | 552.44200 | 552.44200 | | | 0.00 | 5,546,910.00 | 1 | 412.00 |
| GOVI | On 02/11/2017 | GOVI | 565.27300 | | 565.27300 | | 562.98200 | 562.98200 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/02/2018 | GOVI | 576.23100 | | 576.23100 | | 573.90400 | 573.90400 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/09/2017 | Foreign Exchange Future | 1.74350 | | 1.74350 | | 1.74150 | 1.74150 | | 16.48 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/12/2017 | Foreign Exchange Future | 1.77280 | | 1.77280 | | 1.77070 | 1.77070 | | 16.08 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/03/2018 | Foreign Exchange Future | 1.80100 | | 1.80100 | | 1.79840 | 1.79840 | | 16.41 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/08/2017 | Bond Future | 126.99372 | | 126.99372 | | 127.00761 | 127.00761 | | | 0.00 | 0.00 | 0 | 2,414.00 |
| I2025 | On 02/11/2017 | Bond Future | 129.44372 | | 129.44372 | | 129.45831 | 129.45831 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/02/2018 | Bond Future | 130.64651 | | 130.64651 | | 130.66407 | 130.66407 | | | 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 03/08/2017 | Bond Future | 99.15281 | | 99.15281 | | 99.16380 | 99.16380 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/02/2018 | Bond Future | 102.03321 | | 102.03321 | | 102.04691 | 102.04691 | | | 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 03/08/2017 | Bond Future | 103.70945 | | 103.70945 | | 103.72092 | 103.72092 | | | 0.00 | 636,050,056.85 | 6,133 | 6,534.00 |
| I2033 | On 02/11/2017 | Bond Future | 104.63781 | | 104.63781 | | 104.64982 | 104.64982 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/02/2018 | Bond Future | 106.70314 | | 106.70314 | | 106.71750 | 106.71750 | | | 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 03/08/2017 | Bond Future | 126.27324 | | 126.27324 | | 126.28735 | 126.28735 | | | 0.00 | 1,747,874,188.08 | 13,842 | 22,629.00 |
| I2038 | On 02/11/2017 | Bond Future | 128.70916 | | 128.70916 | | 128.72394 | 128.72394 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 01/02/2018 | Bond Future | 129.72850 | | 129.72850 | | 129.74624 | 129.74624 | | | 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 03/08/2017 | Bond Future | 124.03902 | | 124.03902 | | 124.05276 | 124.05276 | | | 0.00 | 1,610,894,752.74 | 12,987 | 23,901.00 |
| I2046 | On 02/11/2017 | Bond Future | 124.84898 | | 124.84898 | | 124.86330 | 124.86330 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 01/02/2018 | Bond Future | 127.31345 | | 127.31345 | | 127.33042 | 127.33042 | | | 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 03/08/2017 | Bond Future | 129.58847 | | 129.58847 | | 129.60267 | 129.60267 | | | 0.00 | 2,300,843,284.85 | 17,755 | 26,041.00 |

| 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 02/11/2017 | Bond Future | | 132.08862 | 132.08862 | | 132.10350 | 132.10350 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 01/02/2018 | Bond Future | | 133.00403 | 133.00403 | | 133.02172 | 133.02172 | | | 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 03/08/2017 | Index Future | | 245.91300 | 245.91300 | | 245.83900 | 245.83900 | | | 0.00 | 0.00 | 0 | 1,319.00 |
| IGOV | On 02/11/2017 | Index Future | | 250.65700 | 250.65700 | | 250.58300 | 250.58300 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 01/02/2018 | Index Future | | 255.60400 | 255.60400 | | 255.53400 | 255.53400 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/07/2017 | Jibar Tradeable Future | | 7.29000 | 92.71000 | | 7.29000 | 92.71000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/08/2017 | Jibar Tradeable Future | | 7.27000 | 92.73000 | | 7.27000 | 92.73000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | 7.18000 | 92.82000 | | 7.18000 | 92.82000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/10/2017 | Jibar Tradeable Future | | 7.14000 | 92.86000 | | 7.14000 | 92.86000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/11/2017 | Jibar Tradeable Future | | 7.07000 | 92.93000 | | 7.07000 | 92.93000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | 7.02000 | 92.98000 | | 7.02000 | 92.98000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | | 6.90000 | 93.10000 | | 6.90000 | 93.10000 | | | 0.00 | 0.00 | 0 | 2,500.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | | 6.86000 | 93.14000 | | 6.86000 | 93.14000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | | 6.89000 | 93.11000 | | 6.89000 | 93.11000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2018 | Jibar Tradeable Future | | 6.93000 | 93.07000 | | 6.93000 | 93.07000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2019 | Jibar Tradeable Future | | 6.98000 | 93.02000 | | 6.98000 | 93.02000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2019 | Jibar Tradeable Future | | 7.04000 | 92.96000 | | 7.04000 | 92.96000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/09/2017 | Foreign Exchange Future | | 0.12940 | 0.12940 | | 0.12940 | 0.12940 | | | 0.00 | 0.00 | 0 | 1,382.00 |
| KES / R | On 18/12/2017 | Foreign Exchange Future | | 0.12770 | 0.12770 | | 0.12810 | 0.12810 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/03/2018 | Foreign Exchange Future | | 0.12840 | 0.12840 | | 0.12860 | 0.12860 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/06/2018 | Foreign Exchange Future | | 0.12800 | 0.12800 | | 0.12800 | 0.12800 | | | 0.00 | 0.00 | 0 | 1,145.00 |
| NOK/R | On 18/09/2017 | Foreign Exchange Future | | 1.63430 | 1.63430 | | 1.62930 | 1.62930 | | 14.57 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/12/2017 | Foreign Exchange Future | | 1.66170 | 1.66170 | | 1.65660 | 1.65660 | | 14.11 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 19/03/2018 | Foreign Exchange Future | | 1.68940 | 1.68940 | | 1.68400 | 1.68400 | | 14.52 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/09/2017 | Foreign Exchange Future | | 9.86650 | 9.86650 | | 9.87090 | 9.87090 | | 15.01 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/12/2017 | Foreign Exchange Future | | 9.99640 | 9.99640 | | 10.00080 | 10.00080 | | 15.18 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/03/2018 | Foreign Exchange Future | | 10.12400 | 10.12400 | | 10.12830 | 10.12830 | | 14.78 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/09/2017 | Foreign Exchange Future | | 1.30810 | 1.30810 | | 1.30750 | 1.30750 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/12/2017 | Foreign Exchange Future | | 1.32300 | 1.32300 | | 1.32290 | 1.32290 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/03/2018 | Foreign Exchange Future | | 1.33700 | 1.33700 | | 1.34000 | 1.34000 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/09/2017 | Foreign Exchange Future | | 1.28910 | 1.28910 | | 1.29040 | 1.29040 | | | 0.00 | 0.00 | 0 | 4,729.00 |
| QUANTO £ / \$ | On 18/12/2017 | Foreign Exchange Future | | 1.29270 | 1.29270 | | 1.29390 | 1.29390 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/03/2018 | Foreign Exchange Future | | 1.29630 | 1.29630 | | 1.29760 | 1.29760 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/09/2017 | Foreign Exchange Future | | 1.14290 | 1.14290 | | 1.14300 | 1.14300 | | | 0.00 | 0.00 | 0 | 82.00 |
| QUANTO € / \$ | On 18/12/2017 | Foreign Exchange Future | | 1.14850 | 1.14850 | | 1.14860 | 1.14860 | | | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| QUANTO € / \$ | On 19/03/2018 | Foreign Exchange Future | | | 1.15460 | | 1.15460 | | 1.15470 | 1.15470 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/08/2017 | Bond Future | | | 8.87417 | | 111.55419 | | 8.94543 | 111.07839 | | 7.55 | 0.00 | 1,450,204.47 | 13 | 130,863.00 |
| R186 | On 03/08/2017 | Bond Future | 8.65 | Put | 1,823.65000 | | 1.82365 | | 2,233.63000 | 2.23363 | 1,823.650 | 7.51 | 0.76 | 0.00 | 0 | 2,500.00 |
| R186 | On 03/08/2017 | Bond Future | 8.75 | Put | 1,346.12000 | | 1.34612 | | 1,716.64000 | 1.71664 | 1,346.120 | 7.55 | 0.65 | 0.00 | 0 | 3,654.00 |
| R186 | On 03/08/2017 | Bond Future | 8.80 | Put | 1,138.69000 | | 1.13869 | | 1,485.60000 | 1.48560 | 1,138.690 | 7.58 | 0.59 | 0.00 | 0 | 7,100.00 |
| R186 | On 03/08/2017 | Bond Future | 8.85 | Put | 952.46000 | | 0.95246 | | 1,273.68000 | 1.27368 | 952.460 | 7.61 | 0.53 | 0.00 | 0 | 750.00 |
| R186 | On 03/08/2017 | Bond Future | 9.35 | Put | 81.59000 | | 0.08159 | | 154.98000 | 0.15498 | 81.590 | 7.91 | 0.08 | 0.00 | 0 | 750.00 |
| R186 | On 03/08/2017 | Bond Future | 9.50 | Put | 30.55000 | | 0.03055 | | 66.75000 | 0.06675 | 30.550 | 8.00 | 0.03 | 0.00 | 0 | 6,500.00 |
| R186 | On 02/11/2017 | Bond Future | | | 8.92084 | | 113.68258 | | 8.99512 | 113.19772 | | 7.41 | 0.00 | 0.00 | 0 | 4.00 |
| R186 | On 02/11/2017 | Bond Future | 9.00 | Put | 1,670.24000 | | 1.67024 | | 1,922.35000 | 1.92235 | 1,670.240 | 7.55 | 0.45 | 0.00 | 0 | 5,000.00 |
| R186 | On 01/02/2018 | Bond Future | | | 8.96614 | | 110.58377 | | 9.04338 | 110.09110 | | 7.54 | 0.00 | 0.00 | 0 | 0.00 |
| 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 03/08/2017 | Bond Future | | | 294.04989 | | 294.04989 | | 294.56540 | 294.56540 | | | 0.00 | 0.00 | 0 | 2,350.00 |
| R197 | On 02/11/2017 | Bond Future | | | 299.72264 | | 299.72264 | | 300.24908 | 300.24908 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 01/02/2018 | Bond Future | | | 298.58546 | | 298.58546 | | 299.12834 | 299.12834 | | | 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 03/08/2017 | Bond Future | | | 238.62389 | | 238.62389 | | 237.13904 | 237.13904 | | | 0.00 | 3,984,541,715.22 | 16,698 | 30,561.00 |
| R202 | On 02/11/2017 | Bond Future | | | 243.22745 | | 243.22745 | | 241.71452 | 241.71452 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 01/02/2018 | Bond Future | | | 244.28196 | | 244.28196 | | 242.74402 | 242.74402 | | | 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 03/08/2017 | Bond Future | | | 8.26959 | | 101.10219 | | 8.33078 | 100.83787 | | 5.02 | 0.00 | 12,334,467.18 | 122 | 38,422.00 |
| R2023 | On 02/11/2017 | Bond Future | | | 8.30285 | | 99.10094 | | 8.36758 | 98.83165 | | 4.54 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 01/02/2018 | Bond Future | | | 8.33439 | | 101.02208 | | 8.40274 | 100.74895 | | 4.55 | 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 |
| R203 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 03/08/2017 | Bond Future | | | 9.41226 | | 89.92761 | | 9.48358 | 89.44923 | | | 0.00 | 0.00 | 0 | 43,303.00 |
| R2030 | On 02/11/2017 | Bond Future | | | 9.46532 | | 91.64339 | | 9.53907 | 91.15598 | | | 0.00 | 0.00 | 0 | 1.00 |
| R2030 | On 01/02/2018 | Bond Future | | | 9.51795 | | 89.41487 | | 9.59411 | 88.91929 | | | 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 03/08/2017 | Bond Future | | | 9.60227 | | 92.39352 | | 9.67352 | 91.88389 | | 10.69 | 0.00 | 0.00 | 0 | 27,082.00 |
| R2032 | On 02/11/2017 | Bond Future | | | 9.66057 | | 89.99846 | | 9.73418 | 89.47918 | | 11.20 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 01/02/2018 | Bond Future | | | 9.71810 | | 91.74310 | | 9.79399 | 91.21504 | | 10.79 | 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 |

| 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 |
|------------------|---------------|--------------------|-----------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R2035 | On 03/08/2017 | Bond Future | | 9.79769 | 96.20906 | | 9.84876 | 95.81115 | | | 0.00 | 0.00 | 0 | 11,069.00 |
| R2035 | On 02/11/2017 | Bond Future | | 9.85949 | 93.54386 | | 9.91219 | 93.13847 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 01/02/2018 | Bond Future | | 9.92190 | 95.35733 | | 9.97617 | 94.94535 | | | 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 03/08/2017 | Bond Future | | 9.87844 | 88.35974 | | 9.92956 | 87.96367 | | 12.64 | 0.00 | 0.00 | 0 | 66,825.00 |
| R2037 | On 02/11/2017 | Bond Future | | 9.93626 | 90.04556 | | 9.98893 | 89.64206 | | 12.72 | 0.00 | 0.00 | 0 | 233.00 |
| R2037 | On 01/02/2018 | Bond Future | | 9.99403 | 87.53582 | | 10.04820 | 87.12571 | | 12.85 | 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 |
| R204 | On 03/08/2017 | Bond Future | | 7.52549 | 101.64136 | | 7.57225 | 101.58128 | | 1.02 | 0.00 | 0.00 | 0 | 42,011.00 |
| R204 | On 02/11/2017 | Bond Future | | 7.47360 | 103.58059 | | 7.53123 | 103.51942 | | 0.53 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 01/02/2018 | Bond Future | | 7.36136 | 101.54851 | | 7.43441 | 101.48760 | | 0.71 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | 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 03/08/2017 | Bond Future | | 9.97372 | 91.52330 | | 10.01475 | 91.18511 | | 13.24 | 0.00 | 0.00 | 0 | 14,089.00 |
| R2040 | On 02/11/2017 | Bond Future | | 10.03256 | 93.26959 | | 10.07484 | 92.92494 | | 13.36 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 01/02/2018 | Bond Future | | 10.09146 | 90.57195 | | 10.13490 | 90.22193 | | 13.49 | 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 03/08/2017 | Bond Future | | 10.00323 | 88.60254 | | 10.04424 | 88.26232 | | 13.86 | 0.00 | 0.00 | 0 | 24,446.00 |
| R2044 | On 02/11/2017 | Bond Future | | 10.06052 | 90.29314 | | 10.10275 | 89.94647 | | 14.01 | 0.00 | 0.00 | 0 | 200.00 |
| R2044 | On 01/02/2018 | Bond Future | | 10.11782 | 87.66294 | | 10.16119 | 87.31081 | | 14.14 | 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 03/08/2017 | Bond Future | | 9.96675 | 92.23300 | | 10.00768 | 91.88466 | | 13.71 | 0.00 | 0.00 | 0 | 77,386.00 |
| R2048 | On 02/11/2017 | Bond Future | | 10.02509 | 89.55534 | | 10.06724 | 89.20049 | | 14.53 | 0.00 | 0.00 | 0 | 226.00 |
| R2048 | On 01/02/2018 | Bond Future | | 10.08384 | 91.29143 | | 10.12714 | 90.93095 | | 13.97 | 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 03/08/2017 | Bond Future | | 7.71201 | 99.45704 | | 7.77383 | 99.32308 | | 1.89 | 0.00 | 0.00 | 0 | 47,287.00 |
| R207 | On 03/08/2017 | Bond Future | 8.19 Call | 1,034.13000 | 1.03413 | | 907.13000 | 0.90713 | 1,034.130 | 2.02 | 0.98 | 0.00 | 0 | 51.00 |
| R207 | On 02/11/2017 | Bond Future | | 7.70236 | 101.35461 | | 7.77173 | 101.21813 | | 1.45 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 01/02/2018 | Bond Future | | 7.67695 | 99.67746 | | 7.75513 | 99.53978 | | 1.57 | 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 03/08/2017 | Bond Future | | 7.83991 | 98.98598 | | 7.90635 | 98.78330 | | 3.06 | 0.00 | 4,553,355.08 | 46 | 37,007.00 |
| R208 | On 02/11/2017 | Bond Future | | 7.84909 | 97.47267 | | 7.92103 | 97.26618 | | 2.55 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R208 | On 01/02/2018 | Bond Future | | | 7.85084 | | 99.36224 | | 7.92867 | 99.15309 | | 2.61 | 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 03/08/2017 | Bond Future | | | 9.76610 | | 72.28627 | | 9.81707 | 71.95469 | | 12.58 | 0.00 | 0.00 | 0 | 74,527.00 |
| R209 | On 02/11/2017 | Bond Future | | | 9.82046 | | 70.51553 | | 9.87292 | 70.17768 | | 13.39 | 0.00 | 0.00 | 0 | 800.00 |
| R209 | On 02/11/2017 | Bond Future | 8.30 | Call | 44.88000 | | 0.04488 | | 40.67000 | 0.04067 | 44.880 | 12.80 | 0.02 | 0.00 | 0 | 2,800.00 |
| R209 | On 02/11/2017 | Bond Future | 9.00 | Call | 398.08000 | | 0.39808 | | 363.38000 | 0.36338 | 398.080 | 12.94 | 0.15 | 0.00 | 0 | 4,100.00 |
| R209 | On 02/11/2017 | Bond Future | 9.75 | Put | 2,357.40000 | | 2.35740 | | 2,564.25000 | 2.56425 | 2,357.400 | 13.39 | 0.52 | 0.00 | 0 | 6,500.00 |
| R209 | On 02/11/2017 | Bond Future | 10.00 | Put | 1,608.39000 | | 1.60839 | | 1,775.00000 | 1.77500 | 1,608.390 | 13.62 | 0.40 | 0.00 | 0 | 3,360.00 |
| R209 | On 02/11/2017 | Bond Future | 10.60 | Put | 561.16000 | | 0.56116 | | 644.08000 | 0.64408 | 561.160 | 14.16 | 0.18 | 0.00 | 0 | 1,300.00 |
| R209 | On 01/02/2018 | Bond Future | | | 9.87393 | | 71.88250 | | 9.92777 | 71.53914 | | 12.88 | 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 03/08/2017 | Bond Future | | | 185.30479 | | 185.30479 | | 185.32554 | 185.32554 | | | 0.00 | 0.00 | 0 | 1,675.00 |
| R210 | On 02/11/2017 | Bond Future | | | 186.47988 | | 186.47988 | | 186.50181 | 186.50181 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/02/2018 | Bond Future | | | 190.16070 | | 190.16070 | | 190.18666 | 190.18666 | | | 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 03/08/2017 | Bond Future | | | 147.55522 | | 147.55522 | | 147.91779 | 147.91779 | | | 0.00 | 0.00 | 0 | 4,858.00 |
| R212 | On 02/11/2017 | Bond Future | | | 150.40184 | | 150.40184 | | 150.77186 | 150.77186 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 01/02/2018 | Bond Future | | | 151.31027 | | 151.31027 | | 151.69068 | 151.69068 | | | 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 03/08/2017 | Bond Future | | | 9.48586 | | 84.30382 | | 9.56209 | 83.80797 | | 10.46 | 0.00 | 0.00 | 0 | 62,323.00 |
| R213 | On 02/11/2017 | Bond Future | | | 9.54134 | | 82.36245 | | 9.62007 | 81.85712 | | 10.99 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 01/02/2018 | Bond Future | | | 9.59716 | | 83.95905 | | 9.67834 | 83.44515 | | 10.61 | 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 03/08/2017 | Bond Future | | | 9.89606 | | 72.04233 | | 9.93695 | 71.76732 | | 13.23 | 0.00 | 0.00 | 0 | 37,026.00 |
| R214 | On 02/11/2017 | Bond Future | | | 9.95201 | | 70.12053 | | 9.99408 | 69.84030 | | 14.17 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 01/02/2018 | Bond Future | | | 10.00824 | | 71.47984 | | 10.05140 | 71.19521 | | 13.59 | 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 |

| 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 |
|--------------------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|-------|--------------------------|------------------|---------------------|
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 18/09/2017 | Foreign Exchange Future | 23,506.08000 | | 23,506.08000 | | 23,506.76000 | 23,506.76000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/09/2017 | Foreign Exchange Future | 9.81880 | | 9.81880 | | 9.83880 | 9.83880 | | 14.78 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/09/2017 | Foreign Exchange Future | 3.69160 | | 3.69160 | | 3.67100 | 3.67100 | | 14.15 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/03/2018 | Foreign Exchange Future | 3.61950 | | 3.61950 | | 3.59890 | 3.59890 | | 14.79 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/09/2017 | Foreign Exchange Future | 1.46490 | | 1.46490 | | 1.45640 | 1.45640 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/12/2017 | Foreign Exchange Future | 1.44200 | | 1.44200 | | 1.43380 | 1.43380 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/03/2018 | Foreign Exchange Future | 1.42550 | | 1.42550 | | 1.41800 | 1.41800 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 12,929,051,469.75 | 271,461 | 3,752,141.00 |
| Grand Total: | | | | | | | | | | | | 12,929,051,469.75 | 271,461 | 3,752,141.00 |