



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 29/12/2015

| Contract Details   | Strike        | Call / Put     | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |           |
|--------------------|---------------|----------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|-----------|
| <b>Derivatives</b> |               |                |           |            |           |              |                |                   |            |       |              |                  |               |           |
| \$ / R             | On 29/12/2015 | Any day expiry | 15.28850  | 15.28850   | 15.28760  | 15.28760     |                |                   | 19.14      | 0.00  | 1,528,850.00 | 100              | 0.00          |           |
| \$ / R             | On 05/01/2016 | Any day expiry | 15.30230  | 15.30230   | 15.30070  | 15.30070     |                |                   | 16.84      | 0.00  | 0.00         | 0                | 0.00          |           |
| \$ / R             | On 05/01/2016 | Any day expiry | 14.97     | Call       | 372.54000 | 0.37254      | 379.15850      | 0.37916           | 372.540    | 18.18 | 0.81         | 0.00             | 0             | 5,000.00  |
| \$ / R             | On 05/01/2016 | Any day expiry | 14.98     | Call       | 364.28940 | 0.36429      | 371.12320      | 0.37112           | 364.289    | 18.13 | 0.81         | 0.00             | 0             | 5,000.00  |
| \$ / R             | On 05/01/2016 | Any day expiry | 15.12     | Call       | 256.32670 | 0.25633      | 266.15900      | 0.26616           | 256.327    | 17.57 | 0.69         | 0.00             | 0             | 5,000.00  |
| \$ / R             | On 12/01/2016 | Any day expiry | 15.32050  | 15.32050   | 15.32070  | 15.32070     |                |                   | 17.87      | 0.00  | 0.00         | 0                | 4,393.00      |           |
| \$ / R             | On 13/01/2016 | Any day expiry | 15.32350  | 15.32350   | 15.32370  | 15.32370     |                |                   | 18.05      | 0.00  | 0.00         | 0                | 1,176.00      |           |
| \$ / R             | On 15/01/2016 | Any day expiry | 15.32950  | 15.32950   | 15.32960  | 15.32960     |                |                   | 18.48      | 0.00  | 0.00         | 0                | 0.00          |           |
| \$ / R             | On 15/01/2016 | Any day expiry | 14.40     | Put        | 16.92850  | 0.01693      | 20.45570       | 0.02046           | 16.928     | 19.02 | 0.06         | 0.00             | 0             | 10,000.00 |
| \$ / R             | On 15/01/2016 | Any day expiry | 14.80     | Put        | 58.37850  | 0.05838      | 65.42960       | 0.06543           | 58.379     | 18.02 | 0.18         | 0.00             | 0             | 10,000.00 |
| \$ / R             | On 15/01/2016 | Any day expiry | 14.90     | Put        | 80.48450  | 0.08048      | 88.42760       | 0.08843           | 80.484     | 18.10 | 0.23         | 0.00             | 0             | 10,000.00 |
| \$ / R             | On 15/01/2016 | Any day expiry | 15.00     | Call       | 437.63090 | 0.43763      | 446.40040      | 0.44640           | 437.631    | 18.18 | 0.72         | 0.00             | 0             | 10,000.00 |
| \$ / R             | On 15/01/2016 | Any day expiry | 15.00     | Put        | 108.13090 | 0.10813      | 116.80040      | 0.11680           | 108.131    | 18.18 | 0.28         | 0.00             | 0             | 10,000.00 |
| \$ / R             | On 27/01/2016 | Any day expiry | 15.36560  | 15.36560   | 15.36520  | 15.36520     |                |                   | 18.45      | 0.00  | 0.00         | 0                | 0.00          |           |
| \$ / R             | On 27/01/2016 | Any day expiry | 11.80     | Put        | 0.06110   | 0.00006      | 0.08940        | 0.00009           | 0.061      | 26.82 | 0.00         | 0.00             | 0             | 250.00    |
| \$ / R             | On 27/01/2016 | Any day expiry | 13.50     | Put        | 2.44340   | 0.00244      | 2.99760        | 0.00300           | 2.443      | 19.48 | 0.01         | 0.00             | 0             | 150.00    |

| 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 27/01/2016 | Any day expiry          | 14.48 | Call  | 926.49830   | 0.92650   | 930.78450    | 0.93078        | 926.498           | 17.49      | 0.89  | 0.00           | 0                | 250.00        |
| \$ / R           | On 27/01/2016 | Any day expiry          | 15.32 | Call  | 340.79090   | 0.34079   | 348.99170    | 0.34899        | 340.791           | 18.40      | 0.53  | 0.00           | 0                | 150.00        |
| \$ / R           | On 29/01/2016 | Any day expiry          |       |       | 15.37160    | 15.37160  | 15.37110     | 15.37110       |                   | 21.23      | 0.00  | 0.00           | 0                | 212.00        |
| \$ / R           | On 29/01/2016 | Any day expiry          | 13.74 | Put   | 5.97900     | 0.00598   | 7.31360      | 0.00731        | 5.979             | 18.82      | 0.02  | 0.00           | 0                | 100.00        |
| \$ / R           | On 29/01/2016 | Any day expiry          | 14.26 | Call  | 1,134.29420 | 1.13429   | 1,137.36680  | 1.13737        | 1,134.294         | 17.35      | 0.93  | 0.00           | 0                | 100.00        |
| \$ / R           | On 29/01/2016 | Any day expiry          | 14.50 | Put   | 47.49040    | 0.04749   | 52.91290     | 0.05291        | 47.490            | 17.47      | 0.12  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 12/02/2016 | Any day expiry          |       |       | 15.41140    | 15.41140  | 15.41050     | 15.41050       |                   | 18.85      | 0.00  | 0.00           | 0                | 106.00        |
| \$ / R           | On 12/02/2016 | Any day expiry          | 11.60 | Put   | 0.24590     | 0.00025   | 0.28420      | 0.00028        | 0.246             | 25.51      | 0.00  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 12/02/2016 | Any day expiry          | 15.40 | Call  | 412.45730   | 0.41246   | 421.45540    | 0.42146        | 412.457           | 18.85      | 0.52  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 19/02/2016 | Any day expiry          |       |       | 15.43130    | 15.43130  | 15.43020     | 15.43020       |                   | 18.94      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 19/02/2016 | Any day expiry          | 13.93 | Call  | 1,526.34760 | 1.52635   | 1,529.28410  | 1.52928        | 1,526.348         | 17.46      | 0.94  | 0.00           | 0                | 3,600.00      |
| \$ / R           | On 19/02/2016 | Any day expiry          | 14.30 | Put   | 61.86470    | 0.06186   | 68.39340     | 0.06839        | 61.865            | 17.61      | 0.12  | 0.00           | 0                | 100.00        |
| \$ / R           | On 19/02/2016 | Any day expiry          | 14.91 | Call  | 725.26640   | 0.72527   | 734.14870    | 0.73415        | 725.266           | 18.10      | 0.70  | 0.00           | 0                | 100.00        |
| \$ / R           | On 25/02/2016 | Any day expiry          |       |       | 15.44830    | 15.44830  | 15.44710     | 15.44710       |                   | 18.93      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/02/2016 | Any day expiry          | 11.80 | Put   | 0.90860     | 0.00091   | 1.04340      | 0.00104        | 0.909             | 23.95      | 0.00  | 0.00           | 0                | 250.00        |
| \$ / R           | On 25/02/2016 | Any day expiry          | 13.50 | Put   | 15.63190    | 0.01563   | 17.89580     | 0.01790        | 15.632            | 18.83      | 0.03  | 0.00           | 0                | 150.00        |
| \$ / R           | On 25/02/2016 | Any day expiry          | 14.84 | Call  | 803.63790   | 0.80364   | 812.56180    | 0.81256        | 803.638           | 18.00      | 0.72  | 0.00           | 0                | 250.00        |
| \$ / R           | On 25/02/2016 | Any day expiry          | 15.64 | Call  | 389.54710   | 0.38955   | 398.77980    | 0.39878        | 389.547           | 19.39      | 0.45  | 0.00           | 0                | 150.00        |
| \$ / R           | On 26/02/2016 | Any day expiry          |       |       | 15.45120    | 15.45120  | 15.44990     | 15.44990       |                   | 18.96      | 0.00  | 0.00           | 0                | 392.00        |
| \$ / R           | On 29/02/2016 | Any day expiry          |       |       | 15.45970    | 15.45970  | 15.45830     | 15.45830       |                   | 18.87      | 0.00  | 0.00           | 0                | 133.00        |
| \$ / R           | On 29/02/2016 | Any day expiry          | 13.92 | Put   | 33.62870    | 0.03363   | 38.24660     | 0.03825        | 33.629            | 17.41      | 0.07  | 0.00           | 0                | 100.00        |
| \$ / R           | On 29/02/2016 | Any day expiry          | 14.60 | Call  | 994.91700   | 0.99492   | 1,002.46700  | 1.00247        | 994.917           | 17.69      | 0.79  | 0.00           | 0                | 100.00        |
| \$ / R           | On 02/03/2016 | Any day expiry          |       |       | 15.46540    | 15.46540  | 15.46410     | 15.46410       |                   | 18.93      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 02/03/2016 | Any day expiry          | 14.60 | Call  | 1,005.88790 | 1.00589   | 1,013.58850  | 1.01359        | 1,005.888         | 17.76      | 0.79  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 02/03/2016 | Any day expiry          | 14.61 | Call  | 998.28420   | 0.99828   | 1,006.03800  | 1.00604        | 998.284           | 17.77      | 0.79  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 02/03/2016 | Any day expiry          | 14.62 | Call  | 990.70970   | 0.99071   | 998.51640    | 0.99852        | 990.710           | 17.77      | 0.79  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 07/03/2016 | Any day expiry          |       |       | 15.47990    | 15.47990  | 15.47850     | 15.47850       |                   | 18.99      | 0.00  | 0.00           | 0                | 187.00        |
| \$ / R           | On 11/03/2016 | Any day expiry          |       |       | 15.49140    | 15.49140  | 15.49010     | 15.49010       |                   | 19.08      | 0.00  | 0.00           | 0                | 272.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future |       |       | 15.50000    | 15.50000  | 15.49870     | 15.49870       |                   | 19.00      | 0.00  | 169,647,500.00 | 10,945           | 1,007,896.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.55 | Put   | 1.66490     | 0.00166   | 1.77860      | 0.00178        | 1.665             | 24.06      | 0.00  | 0.00           | 0                | 42,370.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.60 | Put   | 1.78760     | 0.00179   | 1.90220      | 0.00190        | 1.788             | 23.92      | 0.00  | 0.00           | 0                | 30,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put   | 2.37230     | 0.00237   | 2.48590      | 0.00249        | 2.372             | 23.33      | 0.00  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put   | 2.47470     | 0.00247   | 2.58740      | 0.00259        | 2.475             | 23.24      | 0.00  | 0.00           | 0                | 1,204.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.91 | Put   | 2.76940     | 0.00277   | 2.87860      | 0.00288        | 2.769             | 23.00      | 0.01  | 0.00           | 0                | 788.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put   | 2.92930     | 0.00293   | 3.03610      | 0.00304        | 2.929             | 22.89      | 0.01  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.00 | Put   | 3.14200     | 0.00314   | 3.24490      | 0.00324        | 3.142             | 22.74      | 0.01  | 0.00           | 0                | 30,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.11 | Put   | 3.66460     | 0.00366   | 3.75540      | 0.00376        | 3.665             | 22.42      | 0.01  | 0.00           | 0                | 786.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.26 | Put   | 4.51650     | 0.00452   | 4.58220      | 0.00458        | 4.516             | 21.98      | 0.01  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.55 | Call  | 2,956.86420 | 2.95686   | 2,955.69860  | 2.95570        | 2,956.864         | 21.17      | 0.99  | 0.00           | 0                | 12,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.74 | Put   | 9.09640     | 0.00910   | 9.42560      | 0.00943        | 9.096             | 20.68      | 0.02  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.80 | Call  | 2,709.93690 | 2.70994   | 2,709.04520  | 2.70905        | 2,709.937         | 20.52      | 0.98  | 0.00           | 0                | 20,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.95 | Put   | 12.37980    | 0.01238   | 13.03200     | 0.01303        | 12.380            | 20.13      | 0.02  | 0.00           | 0                | 38,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.10 | Put   | 15.39930    | 0.01540   | 16.37230     | 0.01637        | 15.399            | 19.74      | 0.03  | 0.00           | 0                | 35,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.20 | Call  | 2,317.79580 | 2.31780   | 2,317.73380  | 2.31773        | 2,317.796         | 19.48      | 0.97  | 0.00           | 0                | 1,000.00      |

| 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 14/03/2016 | Foreign Exchange Future | 13.26 | Put   | 19.40200    | 0.01940   | 20.82140     | 0.02082        | 19.402            | 19.32      | 0.03  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.50 | Call  | 2,027.34580 | 2.02735   | 2,028.38590  | 2.02839        | 2,027.346         | 18.69      | 0.95  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.55 | Call  | 1,979.35680 | 1.97936   | 1,980.63370  | 1.98063        | 1,979.357         | 18.56      | 0.95  | 0.00        | 0                | 12,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.75 | Put   | 38.91920    | 0.03892   | 42.62040     | 0.04262        | 38.919            | 18.04      | 0.07  | 0.00        | 0                | 4,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.76 | Call  | 1,779.46880 | 1.77947   | 1,781.93410  | 1.78193        | 1,779.469         | 18.01      | 0.93  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.94 | Call  | 1,610.72310 | 1.61072   | 1,614.49270  | 1.61449        | 1,610.723         | 17.54      | 0.91  | 0.00        | 0                | 788.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.95 | Put   | 51.43130    | 0.05143   | 56.58140     | 0.05658        | 51.431            | 17.52      | 0.09  | 0.00        | 0                | 32,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.00 | Call  | 1,556.91350 | 1.55691   | 1,561.06150  | 1.56106        | 1,556.914         | 17.54      | 0.91  | 0.00        | 0                | 1,750.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.10 | Call  | 1,469.23970 | 1.46924   | 1,473.99400  | 1.47399        | 1,469.240         | 17.58      | 0.89  | 0.00        | 0                | 9,370.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.20 | Put   | 83.53310    | 0.08353   | 90.19570     | 0.09020        | 83.533            | 17.62      | 0.13  | 0.00        | 0                | 800.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.21 | Call  | 1,375.07670 | 1.37508   | 1,380.50060  | 1.38050        | 1,375.077         | 17.63      | 0.87  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.26 | Put   | 93.12530    | 0.09313   | 100.15270    | 0.10015        | 93.125            | 17.65      | 0.14  | 0.00        | 0                | 402.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.31 | Call  | 1,291.73510 | 1.29174   | 1,297.76340  | 1.29776        | 1,291.735         | 17.67      | 0.85  | 0.00        | 0                | 43,156.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.50 | Call  | 1,139.93040 | 1.13993   | 1,147.05810  | 1.14706        | 1,139.930         | 17.75      | 0.81  | 0.00        | 0                | 1,300.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.50 | Put   | 139.93040   | 0.13993   | 148.35810    | 0.14836        | 139.930           | 17.75      | 0.19  | 0.00        | 0                | 2,500.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.59 | Call  | 1,071.26320 | 1.07126   | 1,078.87650  | 1.07888        | 1,071.263         | 17.79      | 0.78  | 0.00        | 0                | 1,204.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.70 | Call  | 990.36550   | 0.99037   | 998.52600    | 0.99853        | 990.366           | 17.83      | 0.76  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.70 | Put   | 190.36550   | 0.19037   | 199.82600    | 0.19983        | 190.365           | 17.83      | 0.24  | 0.00        | 0                | 1,300.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.75 | Call  | 954.74050   | 0.95474   | 963.13080    | 0.96313        | 954.741           | 17.85      | 0.74  | 0.00        | 0                | 29,370.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.99 | Put   | 290.91510   | 0.29092   | 301.44950    | 0.30145        | 290.915           | 18.22      | 0.33  | 0.00        | 0                | 25,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.00 | Put   | 294.91660   | 0.29492   | 305.47550    | 0.30548        | 294.917           | 18.24      | 0.33  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.01 | Put   | 298.94820   | 0.29895   | 309.53360    | 0.30953        | 298.948           | 18.25      | 0.33  | 0.00        | 0                | 15,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.04 | Put   | 311.24280   | 0.31124   | 321.90050    | 0.32190        | 311.243           | 18.30      | 0.34  | 0.00        | 0                | 3,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.16 | Put   | 363.36840   | 0.36337   | 374.24450    | 0.37424        | 363.368           | 18.48      | 0.38  | 0.00        | 0                | 2,500.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.20 | Call  | 681.78300   | 0.68178   | 691.41150    | 0.69141        | 681.783           | 18.54      | 0.61  | 0.00        | 0                | 500.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.27 | Call  | 645.25190   | 0.64525   | 654.94160    | 0.65494        | 645.252           | 18.65      | 0.59  | 0.00        | 0                | 38,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.53 | Call  | 523.58980   | 0.52359   | 533.22250    | 0.53322        | 523.590           | 19.07      | 0.51  | 0.00        | 0                | 25,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.55 | Call  | 515.41380   | 0.51541   | 525.02740    | 0.52503        | 515.414           | 19.11      | 0.50  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.56 | Call  | 511.37260   | 0.51137   | 520.97160    | 0.52097        | 511.373           | 19.14      | 0.50  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.57 | Call  | 507.35790   | 0.50736   | 516.94450    | 0.51694        | 507.358           | 19.16      | 0.50  | 0.00        | 0                | 5,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.59 | Call  | 499.41860   | 0.49942   | 508.97600    | 0.50898        | 499.419           | 19.20      | 0.49  | 0.00        | 0                | 3,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.60 | Call  | 495.49080   | 0.49549   | 505.03720    | 0.50504        | 495.491           | 19.22      | 0.49  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call  | 439.95130   | 0.43995   | 449.22520    | 0.44923        | 439.951           | 19.56      | 0.45  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.85 | Call  | 406.27250   | 0.40627   | 415.31340    | 0.41531        | 406.273           | 19.78      | 0.42  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.00 | Put   | 860.40460   | 0.86040   | 870.33050    | 0.87033        | 860.405           | 20.11      | 0.62  | 0.00        | 0                | 201.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.20 | Call  | 307.14380   | 0.30714   | 315.14280    | 0.31514        | 307.144           | 20.55      | 0.34  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.34 | Call  | 274.64990   | 0.27465   | 282.21760    | 0.28222        | 274.650           | 20.85      | 0.31  | 0.00        | 0                | 2,500.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call  | 241.74750   | 0.24175   | 248.93470    | 0.24893        | 241.748           | 21.20      | 0.28  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.75 | Call  | 198.36380   | 0.19836   | 204.91760    | 0.20492        | 198.364           | 21.75      | 0.23  | 0.00        | 0                | 35,000.00     |
| \$ / R           | On 15/03/2016 | Any day expiry          |       |       | 15.50290    | 15.50290  | 15.50160     | 15.50160       |                   | 19.03      | 0.00  | 0.00        | 0                | 50.00         |
| \$ / R           | On 16/03/2016 | Any day expiry          |       |       | 15.50580    | 15.50580  | 15.50450     | 15.50450       |                   | 19.05      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 16/03/2016 | Any day expiry          | 13.34 | Put   | 22.83080    | 0.02283   | 24.54250     | 0.02454        | 22.831            | 19.08      | 0.04  | 0.00        | 0                | 17,991.00     |
| \$ / R           | On 16/03/2016 | Any day expiry          | 14.63 | Call  | 1,052.06010 | 1.05206   | 1,059.88940  | 1.05989        | 1,052.060         | 17.86      | 0.77  | 0.00        | 0                | 17,991.00     |
| \$ / R           | On 23/03/2016 | Any day expiry          |       |       | 15.52600    | 15.52600  | 15.52470     | 15.52470       |                   | 19.10      | 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 23/03/2016 | Any day expiry          | 13.67 | Put   | 42.23730    | 0.04224   | 44.92180     | 0.04492        | 42.237            | 18.22      | 0.07  | 0.00          | 0                | 19,744.00     |
| \$ / R           | On 23/03/2016 | Any day expiry          | 14.97 | Call  | 858.10860   | 0.85811   | 867.21620    | 0.86722        | 858.109           | 18.22      | 0.68  | 0.00          | 0                | 19,744.00     |
| \$ / R           | On 29/03/2016 | Any day expiry          |       |       | 15.54330    | 15.54330  | 15.54200     | 15.54200       |                   | 19.03      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/03/2016 | Any day expiry          | 11.80 | Put   | 3.49580     | 0.00350   | 3.51270      | 0.00351        | 3.496             | 22.48      | 0.01  | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/03/2016 | Any day expiry          | 13.50 | Put   | 35.75930    | 0.03576   | 38.06080     | 0.03806        | 35.759            | 18.37      | 0.06  | 0.00          | 0                | 150.00        |
| \$ / R           | On 29/03/2016 | Any day expiry          | 15.25 | Call  | 728.34960   | 0.72835   | 737.95640    | 0.73796        | 728.350           | 18.58      | 0.60  | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/03/2016 | Any day expiry          | 15.96 | Call  | 437.26810   | 0.43727   | 446.36460    | 0.44636        | 437.268           | 19.88      | 0.41  | 0.00          | 0                | 150.00        |
| \$ / R           | On 15/04/2016 | Any day expiry          |       |       | 15.59320    | 15.59320  | 15.59170     | 15.59170       |                   | 19.23      | 0.00  | 0.00          | 0                | 50.00         |
| \$ / R           | On 18/04/2016 | Any day expiry          |       |       | 15.60200    | 15.60200  | 15.60040     | 15.60040       |                   | 19.19      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/04/2016 | Any day expiry          | 13.97 | Put   | 91.33710    | 0.09134   | 95.25380     | 0.09525        | 91.337            | 17.62      | 0.12  | 0.00          | 0                | 17,896.00     |
| \$ / R           | On 18/04/2016 | Any day expiry          | 15.42 | Call  | 740.19930   | 0.74020   | 745.74920    | 0.74575        | 740.199           | 18.91      | 0.57  | 0.00          | 0                | 17,896.00     |
| \$ / R           | On 26/04/2016 | Any day expiry          |       |       | 15.62560    | 15.62560  | 15.62380     | 15.62380       |                   | 19.22      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/04/2016 | Any day expiry          | 11.80 | Put   | 5.44390     | 0.00544   | 5.30870      | 0.00531        | 5.444             | 21.09      | 0.01  | 0.00          | 0                | 250.00        |
| \$ / R           | On 26/04/2016 | Any day expiry          | 13.50 | Put   | 51.31380    | 0.05131   | 52.59520     | 0.05260        | 51.314            | 17.94      | 0.07  | 0.00          | 0                | 150.00        |
| \$ / R           | On 26/04/2016 | Any day expiry          | 15.66 | Call  | 671.30970   | 0.67131   | 675.27460    | 0.67527        | 671.310           | 19.33      | 0.51  | 0.00          | 0                | 250.00        |
| \$ / R           | On 26/04/2016 | Any day expiry          | 16.29 | Call  | 458.81030   | 0.45881   | 462.32220    | 0.46232        | 458.810           | 20.49      | 0.38  | 0.00          | 0                | 150.00        |
| \$ / R           | On 10/05/2016 | Any day expiry          |       |       | 15.66680    | 15.66680  | 15.66480     | 15.66480       |                   | 19.28      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 10/05/2016 | Any day expiry          | 14.28 | Put   | 169.36550   | 0.16937   | 172.85820    | 0.17286        | 169.365           | 17.67      | 0.18  | 0.00          | 0                | 8,403.00      |
| \$ / R           | On 10/05/2016 | Any day expiry          | 15.51 | Call  | 796.52780   | 0.79653   | 798.29050    | 0.79829        | 796.528           | 19.07      | 0.56  | 0.00          | 0                | 8,403.00      |
| \$ / R           | On 13/05/2016 | Any day expiry          |       |       | 15.67560    | 15.67560  | 15.67360     | 15.67360       |                   | 19.32      | 0.00  | 0.00          | 0                | 50.00         |
| \$ / R           | On 27/05/2016 | Any day expiry          |       |       | 15.71690    | 15.71690  | 15.71450     | 15.71450       |                   | 19.40      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/05/2016 | Any day expiry          | 11.80 | Put   | 7.06610     | 0.00707   | 6.81640      | 0.00682        | 7.066             | 19.77      | 0.01  | 0.00          | 0                | 250.00        |
| \$ / R           | On 27/05/2016 | Any day expiry          | 13.50 | Put   | 65.93500    | 0.06593   | 66.08500     | 0.06609        | 65.935            | 17.50      | 0.08  | 0.00          | 0                | 150.00        |
| \$ / R           | On 27/05/2016 | Any day expiry          | 16.13 | Call  | 629.37010   | 0.62937   | 628.30440    | 0.62830        | 629.370           | 20.14      | 0.45  | 0.00          | 0                | 250.00        |
| \$ / R           | On 27/05/2016 | Any day expiry          | 16.70 | Call  | 470.01400   | 0.47001   | 469.07220    | 0.46907        | 470.014           | 21.13      | 0.35  | 0.00          | 0                | 150.00        |
| \$ / R           | On 31/05/2016 | Any day expiry          |       |       | 15.72860    | 15.72860  | 15.72620     | 15.72620       |                   | 19.44      | 0.00  | 0.00          | 0                | 230.00        |
| \$ / R           | On 06/06/2016 | Any day expiry          |       |       | 15.74630    | 15.74630  | 15.74380     | 15.74380       |                   | 19.43      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 06/06/2016 | Any day expiry          | 12.20 | Put   | 9.83030     | 0.00983   | 9.44200      | 0.00944        | 9.830             | 18.08      | 0.01  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 06/06/2016 | Any day expiry          | 15.45 | Call  | 937.16790   | 0.93717   | 935.09620    | 0.93510        | 937.168           | 18.95      | 0.58  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 08/06/2016 | Any day expiry          |       |       | 15.75220    | 15.75220  | 15.74960     | 15.74960       |                   | 19.45      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 08/06/2016 | Any day expiry          | 14.60 | Put   | 286.88320   | 0.28688   | 288.15540    | 0.28816        | 286.883           | 17.90      | 0.24  | 0.00          | 0                | 8,219.00      |
| \$ / R           | On 08/06/2016 | Any day expiry          | 15.78 | Call  | 802.60340   | 0.80260   | 799.86690    | 0.79987        | 802.603           | 19.50      | 0.52  | 0.00          | 0                | 8,219.00      |
| \$ / R           | On 09/06/2016 | Any day expiry          |       |       | 15.75510    | 15.75510  | 15.75260     | 15.75260       |                   | 19.45      | 0.00  | 0.00          | 0                | 264.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future |       |       | 15.76690    | 15.76690  | 15.76430     | 15.76430       |                   | 19.43      | 0.00  | 16,381,809.10 | 1,039            | 48,671.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 12.16 | Put   | 9.94170     | 0.00994   | 9.52650      | 0.00953        | 9.942             | 18.01      | 0.01  | 0.00          | 0                | 330.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 12.91 | Put   | 25.39660    | 0.02540   | 24.76540     | 0.02477        | 25.397            | 16.78      | 0.03  | 0.00          | 0                | 6,600.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.00 | Put   | 30.13210    | 0.03013   | 29.50140     | 0.02950        | 30.132            | 16.83      | 0.04  | 0.00          | 0                | 750.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.20 | Put   | 43.19620    | 0.04320   | 42.61720     | 0.04262        | 43.196            | 16.95      | 0.05  | 0.00          | 0                | 700.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.50 | Call  | 2,337.60050 | 2.33760   | 2,334.67910  | 2.33468        | 2,337.600         | 17.14      | 0.92  | 0.00          | 0                | 53,633.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.50 | Put   | 70.70050    | 0.07070   | 70.37910     | 0.07038        | 70.701            | 17.14      | 0.08  | 0.00          | 0                | 545.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.53 | Put   | 74.05420    | 0.07405   | 73.77280     | 0.07377        | 74.054            | 17.15      | 0.08  | 0.00          | 0                | 36,230.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.25 | Put   | 196.17700   | 0.19618   | 197.49130    | 0.19749        | 196.177           | 17.60      | 0.18  | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.50 | Put   | 261.68220   | 0.26168   | 262.70540    | 0.26271        | 261.682           | 17.80      | 0.22  | 0.00          | 0                | 17,500.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.85 | Put   | 375.41340   | 0.37541   | 375.84250    | 0.37584        | 375.413           | 18.07      | 0.29  | 0.00          | 0                | 8,000.00      |

| 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 13/06/2016 | Foreign Exchange Future | 14.93 | Call  | 1,242.02990 | 1.24203   | 1,239.69980  | 1.23970        | 1,242.030         | 18.14      | 0.69  | 0.00        | 0                | 330.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.00 | Call  | 1,200.72090 | 1.20072   | 1,198.29030  | 1.19829        | 1,200.721         | 18.23      | 0.68  | 0.00        | 0                | 53,633.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.10 | Call  | 703.22860   | 0.70323   | 699.95500    | 0.69996        | 703.229           | 20.01      | 0.47  | 0.00        | 0                | 3,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.23 | Call  | 660.25300   | 0.66025   | 657.01920    | 0.65702        | 660.253           | 20.22      | 0.44  | 0.00        | 0                | 750.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.53 | Call  | 571.39940   | 0.57140   | 568.27350    | 0.56827        | 571.399           | 20.72      | 0.39  | 0.00        | 0                | 36,230.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.93 | Call  | 474.27210   | 0.47427   | 471.50270    | 0.47150        | 474.272           | 21.43      | 0.34  | 0.00        | 0                | 700.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 17.06 | Call  | 446.94340   | 0.44694   | 444.28980    | 0.44429        | 446.943           | 21.66      | 0.32  | 0.00        | 0                | 545.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.07 | Call  | 280.65880   | 0.28066   | 279.03290    | 0.27903        | 280.659           | 23.19      | 0.21  | 0.00        | 0                | 17,500.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.17 | Call  | 268.22870   | 0.26823   | 266.69590    | 0.26670        | 268.229           | 23.33      | 0.21  | 0.00        | 0                | 6,600.00      |
| \$ / R           | On 24/06/2016 | Any day expiry          |       |       | 15.79930    | 15.79930  | 15.79640     | 15.79640       |                   | 19.51      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 24/06/2016 | Any day expiry          | 15.17 | Put   | 521.92220   | 0.52192   | 520.76070    | 0.52076        | 521.922           | 18.50      | 0.35  | 0.00        | 0                | 7,900.00      |
| \$ / R           | On 24/06/2016 | Any day expiry          | 16.64 | Call  | 581.59890   | 0.58160   | 577.15090    | 0.57715        | 581.599           | 20.89      | 0.39  | 0.00        | 0                | 7,900.00      |
| \$ / R           | On 28/06/2016 | Any day expiry          |       |       | 15.81110    | 15.81110  | 15.80810     | 15.80810       |                   | 19.49      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 28/06/2016 | Any day expiry          | 11.80 | Put   | 8.49890     | 0.00850   | 8.08640      | 0.00809        | 8.499             | 18.73      | 0.01  | 0.00        | 0                | 250.00        |
| \$ / R           | On 28/06/2016 | Any day expiry          | 13.50 | Put   | 74.16120    | 0.07416   | 73.53370     | 0.07353        | 74.161            | 16.83      | 0.08  | 0.00        | 0                | 150.00        |
| \$ / R           | On 28/06/2016 | Any day expiry          | 16.62 | Call  | 600.13720   | 0.60014   | 595.18620    | 0.59519        | 600.137           | 20.83      | 0.40  | 0.00        | 0                | 250.00        |
| \$ / R           | On 28/06/2016 | Any day expiry          | 17.04 | Call  | 499.44950   | 0.49945   | 495.02370    | 0.49502        | 499.449           | 21.55      | 0.34  | 0.00        | 0                | 150.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          |       |       | 15.89910    | 15.89910  | 15.89640     | 15.89640       |                   | 19.60      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 27/07/2016 | Any day expiry          | 11.80 | Put   | 10.29730    | 0.01030   | 9.85060      | 0.00985        | 10.297            | 18.15      | 0.01  | 0.00        | 0                | 250.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          | 13.50 | Put   | 80.67150    | 0.08067   | 80.08730     | 0.08009        | 80.671            | 16.38      | 0.08  | 0.00        | 0                | 150.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          | 17.13 | Call  | 570.56300   | 0.57056   | 566.93650    | 0.56694        | 570.563           | 21.51      | 0.35  | 0.00        | 0                | 250.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          | 17.45 | Call  | 504.24500   | 0.50425   | 500.93670    | 0.50094        | 504.245           | 22.02      | 0.32  | 0.00        | 0                | 150.00        |
| \$ / R           | On 11/08/2016 | Any day expiry          |       |       | 15.94470    | 15.94470  | 15.94220     | 15.94220       |                   | 19.64      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 11/08/2016 | Any day expiry          | 12.70 | Put   | 16.46830    | 0.01647   | 18.25940     | 0.01826        | 16.468            | 14.89      | 0.02  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 11/08/2016 | Any day expiry          | 15.52 | Call  | 1,163.76450 | 1.16376   | 1,160.15740  | 1.16016        | 1,163.764         | 18.97      | 0.60  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 26/08/2016 | Any day expiry          |       |       | 15.99030    | 15.99030  | 15.98800     | 15.98800       |                   | 19.69      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 26/08/2016 | Any day expiry          | 11.80 | Put   | 13.80080    | 0.01380   | 13.65460     | 0.01365        | 13.801            | 18.00      | 0.02  | 0.00        | 0                | 250.00        |
| \$ / R           | On 26/08/2016 | Any day expiry          | 13.50 | Put   | 92.09070    | 0.09209   | 93.62490     | 0.09362        | 92.091            | 16.27      | 0.09  | 0.00        | 0                | 150.00        |
| \$ / R           | On 26/08/2016 | Any day expiry          | 17.70 | Call  | 541.07560   | 0.54108   | 538.62200    | 0.53862        | 541.076           | 22.18      | 0.32  | 0.00        | 0                | 250.00        |
| \$ / R           | On 26/08/2016 | Any day expiry          | 17.93 | Call  | 497.87470   | 0.49787   | 495.65540    | 0.49566        | 497.875           | 22.47      | 0.30  | 0.00        | 0                | 150.00        |
| \$ / R           | On 06/09/2016 | Any day expiry          |       |       | 16.02380    | 16.02380  | 16.02160     | 16.02160       |                   | 19.64      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 06/09/2016 | Any day expiry          | 17.74 | Call  | 562.58680   | 0.56259   | 560.39980    | 0.56040        | 562.587           | 22.13      | 0.32  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 08/09/2016 | Any day expiry          |       |       | 16.02990    | 16.02990  | 16.02770     | 16.02770       |                   | 19.71      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 08/09/2016 | Any day expiry          | 13.78 | Put   | 146.62040   | 0.14662   | 147.60780    | 0.14761        | 146.620           | 16.73      | 0.12  | 0.00        | 0                | 48,990.00     |
| \$ / R           | On 08/09/2016 | Any day expiry          | 17.30 | Call  | 661.42500   | 0.66142   | 658.94770    | 0.65895        | 661.425           | 21.50      | 0.37  | 0.00        | 0                | 48,990.00     |
| \$ / R           | On 09/09/2016 | Any day expiry          |       |       | 16.03290    | 16.03290  | 16.03070     | 16.03070       |                   | 19.71      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 13/09/2016 | Any day expiry          |       |       | 16.04510    | 16.04510  | 16.04300     | 16.04300       |                   | 19.69      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 13/09/2016 | Any day expiry          | 14.95 | Put   | 499.64490   | 0.49964   | 499.45660    | 0.49946        | 499.645           | 18.23      | 0.30  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 13/09/2016 | Any day expiry          | 18.71 | Call  | 421.08200   | 0.42108   | 419.88810    | 0.41989        | 421.082           | 23.32      | 0.25  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 15/09/2016 | Any day expiry          |       |       | 16.05120    | 16.05120  | 16.04910     | 16.04910       |                   | 19.69      | 0.00  | 0.00        | 0                | 259.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future |       |       | 16.06330    | 16.06330  | 16.06130     | 16.06130       |                   | 19.67      | 0.00  | 0.00        | 0                | 33,424.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put   | 66.11220    | 0.06611   | 66.74380     | 0.06674        | 66.112            | 15.78      | 0.07  | 0.00        | 0                | 405.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.50 | Put   | 346.99370   | 0.34699   | 347.48150    | 0.34748        | 346.994           | 17.86      | 0.23  | 0.00        | 0                | 17,500.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 17.50 | Call  | 648.95880   | 0.64896   | 646.89870    | 0.64690        | 648.959           | 21.73      | 0.36  | 0.00        | 0                | 405.00        |

| 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 19/09/2016 | Foreign Exchange Future | 17.70 | Call  | 607.16720   | 0.60717   | 605.24630    | 0.60525        | 607.167           | 22.01      | 0.34  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 19.55 | Call  | 344.39910   | 0.34440   | 343.95530    | 0.34396        | 344.399           | 24.53      | 0.20  | 0.00        | 0                | 17,500.00     |
| \$ / R           | On 28/09/2016 | Any day expiry          |       |       | 16.09070    | 16.09070  | 16.08880     | 16.08880       |                   | 19.74      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 28/09/2016 | Any day expiry          | 11.80 | Put   | 17.05810    | 0.01706   | 16.81600     | 0.01682        | 17.058            | 17.73      | 0.02  | 0.00        | 0                | 250.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 13.50 | Put   | 105.30770   | 0.10531   | 105.63250    | 0.10563        | 105.308           | 16.24      | 0.09  | 0.00        | 0                | 150.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 18.25 | Call  | 528.94860   | 0.52895   | 527.67240    | 0.52767        | 528.949           | 22.66      | 0.29  | 0.00        | 0                | 250.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 18.41 | Call  | 502.60420   | 0.50260   | 501.45970    | 0.50146        | 502.604           | 22.86      | 0.28  | 0.00        | 0                | 150.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          |       |       | 16.18150    | 16.18150  | 16.17870     | 16.17870       |                   | 19.82      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 26/10/2016 | Any day expiry          | 11.80 | Put   | 17.33610    | 0.01734   | 17.30030     | 0.01730        | 17.336            | 17.19      | 0.02  | 0.00        | 0                | 250.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 13.50 | Put   | 106.49020   | 0.10649   | 107.45470    | 0.10745        | 106.490           | 15.87      | 0.09  | 0.00        | 0                | 150.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 18.77 | Call  | 522.89920   | 0.52290   | 520.98590    | 0.52099        | 522.899           | 23.24      | 0.28  | 0.00        | 0                | 250.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 18.85 | Call  | 511.20580   | 0.51121   | 509.33230    | 0.50933        | 511.206           | 23.34      | 0.27  | 0.00        | 0                | 150.00        |
| \$ / R           | On 28/11/2016 | Any day expiry          |       |       | 16.28900    | 16.28900  | 16.28510     | 16.28510       |                   | 19.87      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 28/11/2016 | Any day expiry          | 11.80 | Put   | 17.56850    | 0.01757   | 17.84380     | 0.01784        | 17.568            | 16.63      | 0.02  | 0.00        | 0                | 250.00        |
| \$ / R           | On 28/11/2016 | Any day expiry          | 13.50 | Put   | 104.82520   | 0.10483   | 106.83720    | 0.10684        | 104.825           | 15.38      | 0.09  | 0.00        | 0                | 150.00        |
| \$ / R           | On 28/11/2016 | Any day expiry          | 19.40 | Call  | 522.06950   | 0.52207   | 519.15520    | 0.51916        | 522.069           | 23.95      | 0.26  | 0.00        | 0                | 400.00        |
| \$ / R           | On 14/12/2016 | Any day expiry          |       |       | 16.34110    | 16.34110  | 16.33670     | 16.33670       |                   | 19.90      | 0.00  | 0.00        | 0                | 251.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future |       |       | 16.35740    | 16.35740  | 16.35280     | 16.35280       |                   | 19.89      | 0.00  | 0.00        | 0                | 6,418.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put   | 14.90770    | 0.01491   | 15.44510     | 0.01545        | 14.908            | 15.90      | 0.02  | 0.00        | 0                | 250.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put   | 95.84990    | 0.09585   | 98.65950     | 0.09866        | 95.850            | 14.80      | 0.08  | 0.00        | 0                | 150.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.98 | Put   | 553.12640   | 0.55313   | 556.15200    | 0.55615        | 553.126           | 17.99      | 0.28  | 0.00        | 0                | 1,700.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.00 | Put   | 560.88890   | 0.56089   | 563.90300    | 0.56390        | 560.889           | 18.00      | 0.28  | 0.00        | 0                | 27,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.20 | Put   | 642.00620   | 0.64201   | 644.83530    | 0.64484        | 642.006           | 18.17      | 0.31  | 0.00        | 0                | 6,985.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.40 | Call  | 1,693.07360 | 1.69307   | 1,691.11750  | 1.69112        | 1,693.074         | 18.44      | 0.66  | 0.00        | 0                | 86,321.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.45 | Call  | 725.97400   | 0.72597   | 722.04740    | 0.72205        | 725.974           | 22.73      | 0.34  | 0.00        | 0                | 1,700.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.89 | Call  | 652.85650   | 0.65286   | 648.97420    | 0.64897        | 652.857           | 23.32      | 0.31  | 0.00        | 0                | 17,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.98 | Call  | 639.24040   | 0.63924   | 635.36550    | 0.63537        | 639.240           | 23.44      | 0.30  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.00 | Call  | 636.27090   | 0.63627   | 632.39760    | 0.63240        | 636.271           | 23.46      | 0.30  | 0.00        | 0                | 2,310.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.15 | Call  | 614.65000   | 0.61465   | 610.79490    | 0.61079        | 614.650           | 23.66      | 0.29  | 0.00        | 0                | 83,003.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.25 | Call  | 600.84380   | 0.60084   | 596.99740    | 0.59700        | 600.844           | 23.80      | 0.28  | 0.00        | 0                | 10,303.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call  | 553.26770   | 0.55327   | 549.20910    | 0.54921        | 553.268           | 24.75      | 0.26  | 0.00        | 0                | 150.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call  | 548.15350   | 0.54815   | 544.06860    | 0.54407        | 548.153           | 24.87      | 0.26  | 0.00        | 0                | 250.00        |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future |       |       | 16.57200    | 16.57200  | 16.56730     | 16.56730       |                   | 20.27      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future |       |       | 16.81200    | 16.81200  | 16.80770     | 16.80770       |                   | 20.61      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R MAXI      | On 14/03/2016 | Foreign Exchange Future |       |       | 15.50000    | 15.50000  | 15.49870     | 15.49870       |                   | 19.00      | 0.00  | 77,500.00   | 5                | 1,279.00      |
| \$ / R MAXI      | On 13/06/2016 | Foreign Exchange Future |       |       | 15.76690    | 15.76690  | 15.76430     | 15.76430       |                   | 19.43      | 0.00  | 0.00        | 0                | 151.00        |
| \$ / R MAXI      | On 19/09/2016 | Foreign Exchange Future |       |       | 16.06330    | 16.06330  | 16.06130     | 16.06130       |                   | 19.67      | 0.00  | 0.00        | 0                | 80.00         |
| \$ / R MAXI      | On 19/12/2016 | Foreign Exchange Future |       |       | 16.35740    | 16.35740  | 16.35280     | 16.35280       |                   | 19.89      | 0.00  | 0.00        | 0                | 0.00          |
| £ / R            | On 12/01/2016 | Any day expiry          |       |       | 22.68760    | 22.68760  | 22.83100     | 22.83100       |                   | 19.30      | 0.00  | 0.00        | 0                | 15.00         |
| £ / R            | On 26/02/2016 | Any day expiry          |       |       | 22.88170    | 22.88170  | 23.02400     | 23.02400       |                   | 20.79      | 0.00  | 0.00        | 0                | 163.00        |
| £ / R            | On 29/02/2016 | Any day expiry          |       |       | 22.89430    | 22.89430  | 23.03640     | 23.03640       |                   | 20.69      | 0.00  | 0.00        | 0                | 56.00         |
| £ / R            | On 07/03/2016 | Any day expiry          |       |       | 22.92440    | 22.92440  | 23.06660     | 23.06660       |                   | 20.73      | 0.00  | 0.00        | 0                | 50.00         |

| 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 14/03/2016 | Foreign Exchange Future |             |           | 22.95440     | 22.95440       |                   | 23.09670   | 23.09670  |             | 20.83            | 0.00          | 344,316.00 | 15        | 33,566.00 |
| £ / R            | 20.75  | Put        | On 14/03/2016 | Foreign Exchange Future | 109.78940   | 0.10979   |              |                | 102.82360         | 0.10282    | 109.789   | 18.79       | 0.11             | 0.00          | 0          | 21,300.00 |           |
| £ / R            | 23.95  | Call       | On 14/03/2016 | Foreign Exchange Future | 531.96320   | 0.53196   |              |                | 588.71570         | 0.58872    | 531.963   | 22.21       | 0.36             | 0.00          | 0          | 11,000.00 |           |
| £ / R            |        |            | On 13/06/2016 | Foreign Exchange Future | 23.36010    | 23.36010  |              |                | 23.50110          | 23.50110   |           | 20.65       | 0.00             | 0.00          | 0          | 848.00    |           |
| £ / R            |        |            | On 08/09/2016 | Any day expiry          | 23.76010    | 23.76010  |              |                | 23.90720          | 23.90720   |           | 20.00       | 0.00             | 0.00          | 0          | 0.00      |           |
| £ / R            | 21.20  | Put        | On 08/09/2016 | Any day expiry          | 432.08240   | 0.43208   |              |                | 402.16330         | 0.40216    | 432.082   | 17.96       | 0.20             | 0.00          | 0          | 12,264.00 |           |
| £ / R            | 25.85  | Call       | On 08/09/2016 | Any day expiry          | 957.44840   | 0.95745   |              |                | 998.43800         | 0.99844    | 957.448   | 22.02       | 0.36             | 0.00          | 0          | 12,264.00 |           |
| £ / R            |        |            | On 19/09/2016 | Foreign Exchange Future | 23.81160    | 23.81160  |              |                | 23.95890          | 23.95890   |           | 19.92       | 0.00             | 0.00          | 0          | 225.00    |           |
| £ / R            |        |            | On 19/12/2016 | Foreign Exchange Future | 24.26340    | 24.26340  |              |                | 24.40940          | 24.40940   |           | 19.57       | 0.00             | 0.00          | 0          | 0.00      |           |
| ¥ / R            |        |            | On 14/03/2016 | Foreign Exchange Future | 0.12886     | 0.12886   |              |                | 0.12894           | 0.12894    |           | 23.68       | 0.00             | 0.00          | 0          | 6,938.00  |           |
| ¥ / R            |        |            | On 13/06/2016 | Foreign Exchange Future | 0.13145     | 0.13145   |              |                | 0.13152           | 0.13152    |           | 22.38       | 0.00             | 0.00          | 0          | 4,588.00  |           |
| ¥ / R            |        |            | On 19/09/2016 | Foreign Exchange Future | 0.13443     | 0.13443   |              |                | 0.13449           | 0.13449    |           | 21.60       | 0.00             | 0.00          | 0          | 0.00      |           |
| € / R            |        |            | On 29/12/2015 | Any day expiry          | 16.71120    | 16.71120  |              |                | 16.78770          | 16.78770   |           | 21.77       | 0.00             | 1,671,120.00  | 100        | 0.00      |           |
| € / R            |        |            | On 25/01/2016 | Any day expiry          | 16.79920    | 16.79920  |              |                | 16.87720          | 16.87720   |           | 18.04       | 0.00             | 0.00          | 0          | 0.00      |           |
| € / R            | 14.85  | Call       | On 25/01/2016 | Any day expiry          | 1,953.10510 | 1.95311   |              |                | 2,031.02200       | 2.03102    | 1,953.105 | 20.33       | 0.99             | 0.00          | 0          | 1,000.00  |           |
| € / R            | 14.92  | Call       | On 25/01/2016 | Any day expiry          | 1,883.75630 | 1.88376   |              |                | 1,961.57940       | 1.96158    | 1,883.756 | 20.07       | 0.99             | 0.00          | 0          | 1,000.00  |           |
| € / R            |        |            | On 29/01/2016 | Any day expiry          | 16.81370    | 16.81370  |              |                | 16.89510          | 16.89510   |           | 18.29       | 0.00             | 0.00          | 0          | 0.00      |           |
| € / R            | 15.15  | Put        | On 29/01/2016 | Any day expiry          | 8.95800     | 0.00896   |              |                | 7.77770           | 0.00778    | 8.958     | 18.58       | 0.03             | 0.00          | 0          | 100.00    |           |
| € / R            | 15.52  | Call       | On 29/01/2016 | Any day expiry          | 1,317.46500 | 1.31746   |              |                | 1,395.91070       | 1.39591    | 1,317.465 | 18.07       | 0.94             | 0.00          | 0          | 100.00    |           |
| € / R            |        |            | On 19/02/2016 | Any day expiry          | 16.89110    | 16.89110  |              |                | 16.96880          | 16.96880   |           | 18.36       | 0.00             | 0.00          | 0          | 0.00      |           |
| € / R            | 15.40  | Put        | On 19/02/2016 | Any day expiry          | 35.89210    | 0.03589   |              |                | 32.78990          | 0.03279    | 35.892    | 17.14       | 0.07             | 0.00          | 0          | 100.00    |           |
| € / R            | 16.06  | Call       | On 19/02/2016 | Any day expiry          | 969.89160   | 0.96989   |              |                | 1,036.37540       | 1.03638    | 969.892   | 17.47       | 0.79             | 0.00          | 0          | 100.00    |           |
| € / R            |        |            | On 26/02/2016 | Any day expiry          | 16.91580    | 16.91580  |              |                | 16.99340          | 16.99340   |           | 18.34       | 0.00             | 0.00          | 0          | 34.00     |           |
| € / R            |        |            | On 07/03/2016 | Any day expiry          | 16.95160    | 16.95160  |              |                | 17.02930          | 17.02930   |           | 18.33       | 0.00             | 0.00          | 0          | 5.00      |           |
| € / R            |        |            | On 14/03/2016 | Foreign Exchange Future | 16.97670    | 16.97670  |              |                | 17.05470          | 17.05470   |           | 18.41       | 0.00             | 339,534.00    | 20         | 69,668.00 |           |
| € / R            | 13.05  | Put        | On 14/03/2016 | Foreign Exchange Future | 3.74860     | 0.00375   |              |                | 3.83850           | 0.00384    | 3.749     | 23.54       | 0.01             | 0.00          | 0          | 18,000.00 |           |
| € / R            | 13.20  | Put        | On 14/03/2016 | Foreign Exchange Future | 4.52180     | 0.00452   |              |                | 4.59110           | 0.00459    | 4.522     | 23.14       | 0.01             | 0.00          | 0          | 18,000.00 |           |
| € / R            | 13.85  | Put        | On 14/03/2016 | Foreign Exchange Future | 9.97990     | 0.00998   |              |                | 9.89650           | 0.00990    | 9.980     | 21.36       | 0.02             | 0.00          | 0          | 12,000.00 |           |
| € / R            | 14.03  | Put        | On 14/03/2016 | Foreign Exchange Future | 12.34200    | 0.01234   |              |                | 12.21770          | 0.01222    | 12.342    | 20.85       | 0.02             | 0.00          | 0          | 17,534.00 |           |
| € / R            | 14.60  | Put        | On 14/03/2016 | Foreign Exchange Future | 24.17830    | 0.02418   |              |                | 23.77260          | 0.02377    | 24.178    | 19.24       | 0.04             | 0.00          | 0          | 15,000.00 |           |
| € / R            | 14.90  | Call       | On 14/03/2016 | Foreign Exchange Future | 2,111.15600 | 2.11116   |              |                | 2,188.43190       | 2.18843    | 2,111.156 | 18.39       | 0.94             | 0.00          | 0          | 24,000.00 |           |
| € / R            | 14.90  | Put        | On 14/03/2016 | Foreign Exchange Future | 34.45600    | 0.03446   |              |                | 33.73190          | 0.03373    | 34.456    | 18.39       | 0.06             | 0.00          | 0          | 33,200.00 |           |
| € / R            | 14.96  | Put        | On 14/03/2016 | Foreign Exchange Future | 36.98770    | 0.03699   |              |                | 36.17710          | 0.03618    | 36.988    | 18.22       | 0.06             | 0.00          | 0          | 15,000.00 |           |
| € / R            | 15.37  | Call       | On 14/03/2016 | Foreign Exchange Future | 1,669.58330 | 1.66958   |              |                | 1,743.79060       | 1.74379    | 1,669.583 | 17.28       | 0.90             | 0.00          | 0          | 25,000.00 |           |
| € / R            | 15.37  | Put        | On 14/03/2016 | Foreign Exchange Future | 62.88330    | 0.06288   |              |                | 59.09060          | 0.05909    | 62.883    | 17.28       | 0.10             | 0.00          | 0          | 25,000.00 |           |
| € / R            | 15.95  | Call       | On 14/03/2016 | Foreign Exchange Future | 1,188.04530 | 1.18805   |              |                | 1,255.79430       | 1.25579    | 1,188.045 | 17.42       | 0.80             | 0.00          | 0          | 26,000.00 |           |
| € / R            | 16.00  | Call       | On 14/03/2016 | Foreign Exchange Future | 1,150.02680 | 1.15003   |              |                | 1,217.02120       | 1.21702    | 1,150.027 | 17.43       | 0.78             | 0.00          | 0          | 650.00    |           |
| € / R            | 16.15  | Call       | On 14/03/2016 | Foreign Exchange Future | 1,039.79430 | 1.03979   |              |                | 1,104.33540       | 1.10434    | 1,039.794 | 17.47       | 0.75             | 0.00          | 0          | 24,000.00 |           |
| € / R            | 16.30  | Call       | On 14/03/2016 | Foreign Exchange Future | 939.02950   | 0.93903   |              |                | 999.53460         | 0.99953    | 939.029   | 17.63       | 0.71             | 0.00          | 0          | 36,640.00 |           |
| € / R            | 16.76  | Call       | On 14/03/2016 | Foreign Exchange Future | 672.00250   | 0.67200   |              |                | 721.88900         | 0.72189    | 672.003   | 18.14       | 0.58             | 0.00          | 0          | 1,275.00  |           |
| € / R            | 16.90  | Call       | On 14/03/2016 | Foreign Exchange Future | 603.24350   | 0.60324   |              |                | 649.71030         | 0.64971    | 603.243   | 18.30       | 0.54             | 0.00          | 0          | 19,500.00 |           |
| € / R            |        |            | On 13/06/2016 | Foreign Exchange Future | 17.31720    | 17.31720  |              |                | 17.39540          | 17.39540   |           | 18.43       | 0.00             | 0.00          | 0          | 5,522.00  |           |

| 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 13/06/2016 | Foreign Exchange Future | 14.20  | Put        | 32.72030    |       | 0.03272    |             | 31.35800     | 0.03136        | 32.720            | 17.19      | 0.04  | 0.00        | 0                | 6,000.00      |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 15.96  | Call       | 1,632.99500 |       | 1.63299    | 1,698.26870 | 1.69827      | 1,632.995      |                   | 17.21      | 0.78  | 0.00        | 0                | 6,000.00      |
| € / R            | On 19/09/2016 | Foreign Exchange Future |        |            | 17.70620    |       | 17.70620   | 17.78690    | 17.78690     |                |                   | 18.63      | 0.00  | 0.00        | 0                | 6,030.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future |        |            | 18.10170    |       | 18.10170   | 18.17910    | 18.17910     |                |                   | 18.79      | 0.00  | 0.00        | 0                | 4,500.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 16.40  | Put        | 501.15940   |       | 0.50116    | 482.06330   | 0.48206      | 501.159        |                   | 17.08      | 0.25  | 0.00        | 0                | 2,912.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 16.90  | Put        | 694.38910   |       | 0.69439    | 671.51410   | 0.67151      | 694.389        |                   | 17.44      | 0.31  | 0.00        | 0                | 2,961.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 20.80  | Call       | 654.96320   |       | 0.65496    | 664.29680   | 0.66430      | 654.963        |                   | 21.85      | 0.30  | 0.00        | 0                | 2,912.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 21.90  | Call       | 522.08210   |       | 0.52208    | 516.25300   | 0.51625      | 522.082        |                   | 23.30      | 0.24  | 0.00        | 0                | 2,961.00      |
| 10Y STND         | On 17/12/2025 | Interest Rate Swap      |        |            | 106.47875   |       | 106.47875  | 106.44438   | 106.44438    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 16/03/2026 | Interest Rate Swap      |        |            | 103.88435   |       | 103.88435  | 103.84830   | 103.84830    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 19/12/2016 | Interest Rate Swap      |        |            | 100.33356   |       | 100.33356  | 100.32918   | 100.32918    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 16/03/2017 | Interest Rate Swap      |        |            | 100.47851   |       | 100.47851  | 100.46833   | 100.46833    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 18/12/2017 | Interest Rate Swap      |        |            | 101.29748   |       | 101.29748  | 101.35775   | 101.35775    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 16/03/2018 | Interest Rate Swap      |        |            | 100.91634   |       | 100.91634  | 101.00605   | 101.00605    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 17/12/2020 | Interest Rate Swap      |        |            | 103.04711   |       | 103.04711  | 103.04554   | 103.04554    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 16/03/2021 | Interest Rate Swap      |        |            | 102.67517   |       | 102.67517  | 102.66869   | 102.66869    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AIR03/R157       | On 09/03/2016 | Price Contribution      |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 04/02/2016 | Index Future            |        |            | 455.41300   |       | 455.41300  | 455.00900   | 455.00900    |                |                   |            | 0.00  | 0.00        | 0                | 2.00          |
| AL37             | On 05/05/2016 | Index Future            |        |            | 463.65200   |       | 463.65200  | 463.24500   | 463.24500    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 04/02/2016 | Index Future            |        |            | 519.37200   |       | 519.37200  | 518.40700   | 518.40700    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 05/05/2016 | Index Future            |        |            | 528.76800   |       | 528.76800  | 527.79000   | 527.79000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 04/02/2016 | Index Future            |        |            | 471.61100   |       | 471.61100  | 470.78500   | 470.78500    |                |                   |            | 0.00  | 0.00        | 0                | 620.00        |
| ALBI             | On 05/05/2016 | Index Future            |        |            | 480.14300   |       | 480.14300  | 479.30600   | 479.30600    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 04/08/2016 | Index Future            |        |            | 489.46000   |       | 489.46000  | 488.62100   | 488.62100    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AU\$ / R         | On 15/01/2016 | Any day expiry          |        |            | 11.16930    |       | 11.16930   | 11.12940    | 11.12940     |                |                   | 16.98      | 0.00  | 0.00        | 0                | 3.00          |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future |        |            | 11.25820    |       | 11.25820   | 11.21670    | 11.21670     |                |                   | 17.20      | 0.00  | 0.00        | 0                | 13,588.00     |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future | 9.80   | Put        | 18.81710    |       | 0.01882    | 21.79340    | 0.02179      | 18.817         |                   | 18.55      | 0.05  | 0.00        | 0                | 200.00        |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future | 10.40  | Call       | 926.49050   |       | 0.92649    | 896.02750   | 0.89603      | 926.491        |                   | 17.11      | 0.85  | 0.00        | 0                | 200.00        |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future | 11.40  | Call       | 294.41980   |       | 0.29442    | 284.95160   | 0.28495      | 294.420        |                   | 17.50      | 0.45  | 0.00        | 0                | 200.00        |
| AU\$ / R         | On 13/06/2016 | Foreign Exchange Future |        |            | 11.40480    |       | 11.40480   | 11.36140    | 11.36140     |                |                   | 16.41      | 0.00  | 22,809.60   | 2                | 2,608.00      |
| AU\$ / R         | On 19/09/2016 | Foreign Exchange Future |        |            | 11.57390    |       | 11.57390   | 11.53020    | 11.53020     |                |                   | 16.55      | 0.00  | 0.00        | 0                | 500.00        |
| AU\$ / R         | On 19/12/2016 | Foreign Exchange Future |        |            | 11.74850    |       | 11.74850   | 11.70220    | 11.70220     |                |                   | 16.77      | 0.00  | 0.00        | 0                | 0.00          |
| CAD/ R           | On 14/03/2016 | Foreign Exchange Future |        |            | 11.17800    |       | 11.17800   | 11.14730    | 11.14730     |                |                   | 15.79      | 0.00  | 0.00        | 0                | 2.00          |
| CAD/ R           | On 13/06/2016 | Foreign Exchange Future |        |            | 11.37510    |       | 11.37510   | 11.34220    | 11.34220     |                |                   | 16.56      | 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| CHF / R          | On 14/03/2016 | Foreign Exchange Future |        |            | 15.68060  |       | 15.68060   |           | 15.73870     | 15.73870       |                   | 19.67      | 0.00  | 0.00        | 0                | 6,452.00      |
| CHF / R          | On 13/06/2016 | Foreign Exchange Future |        |            | 16.02290  |       | 16.02290   |           | 16.08270     | 16.08270       |                   | 19.81      | 0.00  | 0.00        | 0                | 0.00          |
| CNH / R          | On 14/03/2016 | Foreign Exchange Future |        |            | 2.33230   |       | 2.33230    |           | 2.33490      | 2.33490        |                   | 19.08      | 0.00  | 0.00        | 0                | 158.00        |
| CNH / R          | On 13/06/2016 | Foreign Exchange Future |        |            | 2.35230   |       | 2.35230    |           | 2.35560      | 2.35560        |                   | 19.18      | 0.00  | 0.00        | 0                | 0.00          |
| DKK / R          | On 14/03/2016 | Foreign Exchange Future |        |            | 2.28170   |       | 2.28170    |           | 2.29210      | 2.29210        |                   | 21.03      | 0.00  | 0.00        | 0                | 0.00          |
| DKK / R          | On 13/06/2016 | Foreign Exchange Future |        |            | 2.32980   |       | 2.32980    |           | 2.34020      | 2.34020        |                   | 21.73      | 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          |
| ES18             | On 20/04/2018 | Price Contribution      |        |            | 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      |                   |            | 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 04/02/2016 | Bond Future             |        |            | 10.98067  |       | 76.14704   |           | 11.01118     | 75.96192       |                   |            | 0.00  | 0.00        | 0                | 8,710.00      |
| ES33             | On 05/05/2016 | Bond Future             |        |            | 11.08878  |       | 73.73286   |           | 11.12015     | 73.54560       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 04/08/2016 | Bond Future             |        |            | 11.18489  |       | 75.17942   |           | 11.21680     | 74.99173       |                   |            | 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 04/02/2016 | Bond Future             |        |            | 11.11878  |       | 80.28605   |           | 11.14908     | 80.07996       |                   |            | 0.00  | 0.00        | 0                | 2,750.00      |
| ES42             | On 05/05/2016 | Bond Future             |        |            | 11.22697  |       | 77.47570   |           | 11.25818     | 77.26712       |                   |            | 0.00  | 0.00        | 0                | 4,500.00      |
| ES42             | On 25/04/2042 | Price Contribution      |        |            | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 04/02/2016 | GOVI                    |        |            | 471.42100 |       | 471.42100  |           | 470.65800    | 470.65800      |                   |            | 0.00  | 0.00        | 0                | 487.00        |
| GOVI             | On 05/05/2016 | GOVI                    |        |            | 479.95000 |       | 479.95000  |           | 479.17700    | 479.17700      |                   |            | 0.00  | 0.00        | 0                | 146.00        |
| GOVI             | On 04/08/2016 | GOVI                    |        |            | 489.26300 |       | 489.26300  |           | 488.48900    | 488.48900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 04/02/2016 | Bond Future             |        |            | 121.62123 |       | 121.62123  |           | 121.65887    | 121.65887      |                   |            | 0.00  | 0.00        | 0                | 2,111.00      |
| I2025            | On 05/05/2016 | Bond Future             |        |            | 123.80025 |       | 123.80025  |           | 123.83977    | 123.83977      |                   |            | 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          |
| I2033            | On 14/08/2015 | 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2033            | On 04/02/2016 | Bond Future             |     | 98.88669  | 98.88669   |           | 98.91332     | 98.91332       |                   |            | 0.00  | 0.00        | 0                | 185.00        |
| I2033            | On 05/05/2016 | Bond Future             |     | 99.68322  | 99.68322   |           | 99.71143     | 99.71143       |                   |            | 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 04/02/2016 | Bond Future             |     | 125.96480 | 125.96480  |           | 126.00228    | 126.00228      |                   |            | 0.00  | 0.00        | 0                | 17,818.00     |
| I2038            | On 05/05/2016 | Bond Future             |     | 128.22155 | 128.22155  |           | 128.26115    | 128.26115      |                   |            | 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 04/02/2016 | Bond Future             |     | 126.09720 | 126.09720  |           | 126.13370    | 126.13370      |                   |            | 0.00  | 0.00        | 0                | 12,126.00     |
| I2046            | On 05/05/2016 | Bond Future             |     | 126.92713 | 126.92713  |           | 126.96550    | 126.96550      |                   |            | 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 04/02/2016 | Bond Future             |     | 134.22921 | 134.22921  |           | 134.26796    | 134.26796      |                   |            | 0.00  | 0.00        | 0                | 13,364.00     |
| I2050            | On 05/05/2016 | Bond Future             |     | 136.63414 | 136.63414  |           | 136.67479    | 136.67479      |                   |            | 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 04/02/2016 | Index Future            |     | 232.59000 | 232.59000  |           | 232.62200    | 232.62200      |                   |            | 0.00  | 0.00        | 0                | 1,038.00      |
| IGOV             | On 05/05/2016 | Index Future            |     | 236.75800 | 236.75800  |           | 236.79200    | 236.79200      |                   |            | 0.00  | 0.00        | 0                | 21.00         |
| IGOV             | On 04/08/2016 | Index Future            |     | 241.34700 | 241.34700  |           | 241.38800    | 241.38800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ILBI             | On 04/02/2016 | Index Future            |     | 630.28800 | 630.28800  |           | 630.40100    | 630.40100      |                   |            | 0.00  | 0.00        | 0                | 157.00        |
| ILBI             | On 05/05/2016 | Index Future            |     | 641.03700 | 641.03700  |           | 641.15300    | 641.15300      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 20/01/2016 | Jibar Tradeable Future  |     | 6.71000   | 93.29000   |           | 6.71000      | 93.29000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 17/02/2016 | Jibar Tradeable Future  |     | 6.99000   | 93.01000   |           | 6.99000      | 93.01000       |                   |            | 0.00  | 0.00        | 0                | 2,000.00      |
| JIBAR FUTURE     | On 16/03/2016 | Jibar Tradeable Future  |     | 7.06000   | 92.94000   |           | 7.06000      | 92.94000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 20/04/2016 | Jibar Tradeable Future  |     | 7.23000   | 92.77000   |           | 7.23000      | 92.77000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 18/05/2016 | Jibar Tradeable Future  |     | 7.28000   | 92.72000   |           | 7.28000      | 92.72000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2016 | Jibar Tradeable Future  |     | 7.43000   | 92.57000   |           | 7.43000      | 92.57000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 21/09/2016 | Jibar Tradeable Future  |     | 7.74000   | 92.26000   |           | 7.74000      | 92.26000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 21/12/2016 | Jibar Tradeable Future  |     | 8.07000   | 91.93000   |           | 8.07000      | 91.93000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 15/03/2017 | Jibar Tradeable Future  |     | 8.21000   | 91.79000   |           | 8.21000      | 91.79000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 21/06/2017 | Jibar Tradeable Future  |     | 8.40000   | 91.60000   |           | 8.40000      | 91.60000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2017 | Jibar Tradeable Future  |     | 8.53000   | 91.47000   |           | 8.53000      | 91.47000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 20/12/2017 | Jibar Tradeable Future  |     | 8.63000   | 91.37000   |           | 8.63000      | 91.37000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| KES / R          | On 14/03/2016 | Foreign Exchange Future |     | 0.14970   | 0.14970    |           | 0.14910      | 0.14910        |                   |            | 0.00  | 0.00        | 0                | 1,266.00      |
| KES / R          | On 13/06/2016 | Foreign Exchange Future |     | 0.14930   | 0.14930    |           | 0.14920      | 0.14920        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| KES / R          | On 19/09/2016 | Foreign Exchange Future |     | 0.14880   | 0.14880    |           | 0.14950      | 0.14950        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| NGN / R          | On 14/03/2016 | Foreign Exchange Future |     | 0.06850   | 0.06850    |           | 0.06840      | 0.06840        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| NGN / R          | On 13/06/2016 | Foreign Exchange Future |     | 0.06490   | 0.06490    |           | 0.06500      | 0.06500        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| NGN / R          | On 19/09/2016 | Foreign Exchange Future |     | 0.06280   | 0.06280    |           | 0.06290      | 0.06290        |                   |            | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| NZ\$ / R         | On 14/03/2016 | Foreign Exchange Future |        |            | 10.61430    |       | 10.61430   |           | 10.56030     | 10.56030       |                   | 12.75      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2016 | Foreign Exchange Future |        |            | 10.74090    |       | 10.74090   |           | 10.68490     | 10.68490       |                   | 14.72      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 19/09/2016 | Foreign Exchange Future |        |            | 10.88610    |       | 10.88610   |           | 10.82960     | 10.82960       |                   | 15.47      | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 14/03/2016 | Foreign Exchange Future |        |            | 1.09530     |       | 1.09530    |           | 1.10040      | 1.10040        |                   |            | 0.00  | 0.00          | 0                | 4,406.00      |
| QUANTO € / \$    | On 13/06/2016 | Foreign Exchange Future |        |            | 1.09830     |       | 1.09830    |           | 1.10350      | 1.10350        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 19/09/2016 | Foreign Exchange Future |        |            | 1.10230     |       | 1.10230    |           | 1.10740      | 1.10740        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 04/02/2016 | Bond Future             |        |            | 9.58557     |       | 107.49994  |           | 9.62008      | 107.26082      |                   | 11.34      | 0.00  | 64,499,964.00 | 600              | 68,934.00     |
| R186             | On 04/02/2016 | Bond Future             | 7.90   | Call       | 0.82000     |       | 0.00082    |           | 0.77000      | 0.00077        | 0.820             | 11.01      | 0.00  | 0.00          | 0                | 680.00        |
| R186             | On 04/02/2016 | Bond Future             | 8.02   | Call       | 1.86000     |       | 0.00186    |           | 1.73000      | 0.00173        | 1.860             | 11.01      | 0.00  | 0.00          | 0                | 700.00        |
| R186             | On 04/02/2016 | Bond Future             | 8.40   | Call       | 18.25000    |       | 0.01825    |           | 16.79000     | 0.01679        | 18.250            | 11.01      | 0.01  | 0.00          | 0                | 680.00        |
| R186             | On 04/02/2016 | Bond Future             | 8.45   | Call       | 23.81000    |       | 0.02381    |           | 21.88000     | 0.02188        | 23.810            | 11.01      | 0.02  | 0.00          | 0                | 350.00        |
| R186             | On 04/02/2016 | Bond Future             | 8.65   | Put        | 6,841.24000 |       | 6.84124    |           | 7,075.01000  | 7.07501        | 6,841.240         | 11.06      | 0.96  | 0.00          | 0                | 340.00        |
| R186             | On 04/02/2016 | Bond Future             | 8.70   | Put        | 6,481.50000 |       | 6.48150    |           | 6,713.87000  | 6.71387        | 6,481.500         | 11.07      | 0.95  | 7,890,126.91  | 76               | 5,000.00      |
| R186             | On 04/02/2016 | Bond Future             | 8.75   | Put        | 6,127.14000 |       | 6.12714    |           | 6,357.83000  | 6.35783        | 6,127.140         | 11.09      | 0.94  | 3,997,559.72  | 38               | 11,695.00     |
| R186             | On 04/02/2016 | Bond Future             | 8.80   | Put        | 5,778.80000 |       | 5.77880    |           | 6,007.49000  | 6.00749        | 5,778.800         | 11.11      | 0.92  | 3,774,776.13  | 38               | 5,000.00      |
| R186             | On 04/02/2016 | Bond Future             | 8.83   | Put        | 5,572.90000 |       | 5.57290    |           | 5,800.23000  | 5.80023        | 5,572.900         | 11.12      | 0.92  | 0.00          | 0                | 33.00         |
| R186             | On 04/02/2016 | Bond Future             | 9.20   | Put        | 3,280.90000 |       | 3.28090    |           | 3,478.71000  | 3.47871        | 3,280.900         | 11.24      | 0.75  | 0.00          | 0                | 700.00        |
| R186             | On 05/05/2016 | Bond Future             |        |            | 9.67174     |       | 109.44448  |           | 9.70740      | 109.20273      |                   | 11.12      | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 05/05/2016 | Bond Future             | 8.75   | Put        | 7,253.30000 |       | 7.25330    |           | 7,456.78000  | 7.45678        | 7,253.300         | 10.88      | 0.81  | 0.00          | 0                | 1,900.00      |
| R186             | On 05/05/2016 | Bond Future             | 8.85   | Put        | 6,664.41000 |       | 6.66441    |           | 6,861.68000  | 6.86168        | 6,664.410         | 10.91      | 0.78  | 0.00          | 0                | 5,350.00      |
| R186             | On 04/08/2016 | Bond Future             |        |            | 9.74223     |       | 106.28558  |           | 9.77866      | 106.04368      |                   | 11.00      | 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 04/02/2016 | Bond Future             |        |            | 289.70771   |       | 289.70771  |           | 289.79746    | 289.79746      |                   |            | 0.00  | 0.00          | 0                | 714.00        |
| R197             | On 05/05/2016 | Bond Future             |        |            | 294.89804   |       | 294.89804  |           | 294.99246    | 294.99246      |                   |            | 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 04/02/2016 | Bond Future             |        |            | 235.30133   |       | 235.30133  |           | 235.37052    | 235.37052      |                   |            | 0.00  | 0.00          | 0                | 43,034.00     |
| R202             | On 05/05/2016 | Bond Future             |        |            | 239.51678   |       | 239.51678  |           | 239.58983    | 239.58983      |                   |            | 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 04/02/2016 | Bond Future             |        |            | 9.48548     |       | 94.68085   |           | 9.51613      | 94.53466       |                   | 8.75       | 0.00  | 0.00          | 0                | 16,357.00     |
| R2023            | On 05/05/2016 | Bond Future             |        |            | 9.58549     |       | 92.46338   |           | 9.61733      | 92.31598       |                   | 8.89       | 0.00  | 0.00          | 0                | 0.00          |
| R2023            | On 04/08/2016 | Bond Future             |        |            | 9.66634     |       | 94.27679   |           | 9.69890      | 94.13054       |                   | 8.32       | 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 04/02/2016 | Bond Future             |        |            | 8.40861     |       | 103.08610  |           | 8.44497      | 103.03288      |                   | 1.99       | 0.00  | 74,737,422.50 | 725              | 16,689.00     |
| R203             | On 05/05/2016 | Bond Future             |        |            | 8.61632     |       | 100.78014  |           | 8.65858      | 100.72752      |                   | 1.91       | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R203             | On 04/08/2016 | Bond Future        |        |            | 8.78348     |       | 102.75697  |           | 8.83159      | 102.70779      |                   | 1.55       | 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 04/02/2016 | Bond Future        |        |            | 9.99024     |       | 85.37224   |           | 10.01451     | 85.21124       |                   |            | 0.00  | 0.00        | 0                | 18,752.00     |
| R2030            | On 05/05/2016 | Bond Future        |        |            | 10.07577    |       | 86.91678   |           | 10.10067     | 86.75425       |                   |            | 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 04/02/2016 | Bond Future        |        |            | 10.07467    |       | 88.55036   |           | 10.10393     | 88.34486       |                   | 14.72      | 0.00  | 0.00        | 0                | 8,437.00      |
| R2032            | On 04/02/2016 | Bond Future        | 9.20   | Put        | 6,609.26000 |       | 6.60926    |           | 6,808.66000  | 6.80866        | 6,609.260         | 14.39      | 0.94  | 0.00        | 0                | 22.00         |
| R2032            | On 04/02/2016 | Bond Future        | 9.30   | Put        | 5,886.40000 |       | 5.88640    |           | 6,082.56000  | 6.08256        | 5,886.400         | 14.43      | 0.91  | 0.00        | 0                | 22.00         |
| R2032            | On 05/05/2016 | Bond Future        |        |            | 10.15751    |       | 85.99456   |           | 10.18756     | 85.78670       |                   | 15.22      | 0.00  | 0.00        | 0                | 0.00          |
| R2032            | On 04/08/2016 | Bond Future        |        |            | 10.22762    |       | 87.68188   |           | 10.25813     | 87.47369       |                   | 14.44      | 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 28/02/2035 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2037            | On 04/02/2016 | Bond Future        |        |            | 10.17304    |       | 85.81128   |           | 10.20211     | 85.59085       |                   | 16.60      | 0.00  | 0.00        | 0                | 50,569.00     |
| R2037            | On 04/02/2016 | Bond Future        | 9.30   | Put        | 7,193.77000 |       | 7.19377    |           | 7,407.58000  | 7.40758        | 7,193.770         | 16.17      | 0.93  | 0.00        | 0                | 16.00         |
| R2037            | On 04/02/2016 | Bond Future        | 9.43   | Put        | 6,168.65000 |       | 6.16865    |           | 6,377.67000  | 6.37767        | 6,168.650         | 16.23      | 0.90  | 0.00        | 0                | 16.00         |
| R2037            | On 05/05/2016 | Bond Future        |        |            | 10.25301    |       | 87.36386   |           | 10.28285     | 87.14070       |                   | 16.42      | 0.00  | 0.00        | 0                | 0.00          |
| R2037            | On 04/08/2016 | Bond Future        |        |            | 10.32261    |       | 84.81808   |           | 10.35290     | 84.59444       |                   | 16.35      | 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 04/02/2016 | Bond Future        |        |            | 8.81236     |       | 99.05879   |           | 8.85068      | 98.96483       |                   | 3.83       | 0.00  | 0.00        | 0                | 38,369.00     |
| R204             | On 05/05/2016 | Bond Future        |        |            | 8.96942     |       | 100.85067  |           | 9.01119      | 100.75652      |                   | 3.65       | 0.00  | 0.00        | 0                | 0.00          |
| R204             | On 04/08/2016 | Bond Future        |        |            | 9.09822     |       | 98.78618   |           | 9.14284      | 98.69450       |                   | 3.35       | 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 04/02/2016 | Bond Future        |        |            | 10.26851    |       | 88.98367   |           | 10.30272     | 88.71010       |                   | 17.08      | 0.00  | 0.00        | 0                | 1,820.00      |
| R2040            | On 05/05/2016 | Bond Future        |        |            | 10.34969    |       | 90.59361   |           | 10.38483     | 90.31651       |                   | 16.90      | 0.00  | 0.00        | 0                | 0.00          |
| R2040            | On 04/08/2016 | Bond Future        |        |            | 10.42081    |       | 87.86063   |           | 10.45659     | 87.58212       |                   | 16.85      | 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 04/02/2016 | Bond Future        |        |            | 10.24718    |       | 86.49293   |           | 10.27616     | 86.25985       |                   | 17.65      | 0.00  | 0.00        | 0                | 19,969.00     |
| R2044            | On 05/05/2016 | Bond Future        |        |            | 10.32504    |       | 88.05783   |           | 10.35478     | 87.82186       |                   | 17.48      | 0.00  | 0.00        | 0                | 0.00          |
| R2044            | On 04/08/2016 | Bond Future        |        |            | 10.39304    |       | 85.40038   |           | 10.42324     | 85.16371       |                   | 17.43      | 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 04/02/2016 | Bond Future        |        |            | 10.22799    |       | 90.04564   |           | 10.25706     | 89.80776       |                   | 17.25      | 0.00  | 0.00        | 0                | 60,433.00     |
| R2048            | On 04/02/2016 | Bond Future        | 9.45   | Put        | 7,037.05000 |       | 7.03705    |           | 7,264.29000  | 7.26429        | 7,037.050         | 16.88      | 0.91  | 0.00        | 0                | 75.00         |
| R2048            | On 04/02/2016 | Bond Future        | 9.55   | Put        | 6,198.08000 |       | 6.19808    |           | 6,420.20000  | 6.42020        | 6,198.080         | 16.92      | 0.88  | 0.00        | 0                | 75.00         |

| 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 05/05/2016 | Bond Future        |        |            | 10.30096    |       | 87.23719   |           | 10.33078     | 86.99634       |                   | 17.94      | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 04/08/2016 | Bond Future        |        |            | 10.36248    |       | 88.94828   |           | 10.39274     | 88.70664       |                   | 17.04      | 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 04/02/2016 | Bond Future        |        |            | 9.07558     |       | 94.56333   |           | 9.10760      | 94.46325       |                   | 5.35       | 0.00  | 45,201,271.74 | 478              | 46,608.00     |
| R207             | On 04/02/2016 | Bond Future        | 7.27   | Call       | 0.05000     |       | 0.00005    |           | 0.05000      | 0.00005        | 0.050             | 5.16       | 0.00  | 0.00          | 0                | 43.00         |
| R207             | On 04/02/2016 | Bond Future        | 7.50   | Call       | 0.31000     |       | 0.00031    |           | 0.29000      | 0.00029        | 0.310             | 5.16       | 0.00  | 0.00          | 0                | 19.00         |
| R207             | On 05/05/2016 | Bond Future        |        |            | 9.21453     |       | 96.27399   |           | 9.24857      | 96.17361       |                   | 5.16       | 0.00  | 0.00          | 0                | 0.00          |
| R207             | On 05/05/2016 | Bond Future        | 7.56   | Call       | 49.43000    |       | 0.04943    |           | 46.22000     | 0.04622        | 49.430            | 4.98       | 0.04  | 0.00          | 0                | 43.00         |
| R207             | On 04/08/2016 | Bond Future        |        |            | 9.32950     |       | 94.51679   |           | 9.36492      | 94.41867       |                   | 4.85       | 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 04/02/2016 | Bond Future        |        |            | 9.24312     |       | 92.39926   |           | 9.26907      | 92.30151       |                   | 6.83       | 0.00  | 0.00          | 0                | 40,521.00     |
| R208             | On 05/05/2016 | Bond Future        |        |            | 9.35935     |       | 90.66895   |           | 9.38650      | 90.57091       |                   | 6.86       | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 04/08/2016 | Bond Future        |        |            | 9.45459     |       | 92.44760   |           | 9.48236      | 92.35160       |                   | 6.32       | 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 04/02/2016 | Bond Future        |        |            | 10.05008    |       | 69.67497   |           | 10.07879     | 69.49342       |                   | 16.85      | 0.00  | 29,751,212.19 | 427              | 41,344.00     |
| R209             | On 04/02/2016 | Bond Future        | 9.52   | Put        | 3,856.75000 |       | 3.85675    |           | 4,018.61000  | 4.01861        | 3,856.750         | 16.63      | 0.82  | 0.00          | 0                | 2,200.00      |
| R209             | On 05/05/2016 | Bond Future        |        |            | 10.12161    |       | 67.78562   |           | 10.15102     | 67.60184       |                   | 17.46      | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 05/05/2016 | Bond Future        | 8.25   | Call       | 104.82000   |       | 0.10482    |           | 99.93000     | 0.09993        | 104.820           | 16.98      | 0.04  | 0.00          | 0                | 6,700.00      |
| R209             | On 05/05/2016 | Bond Future        | 9.00   | Call       | 531.80000   |       | 0.53180    |           | 509.90000    | 0.50990        | 531.800           | 16.98      | 0.16  | 0.00          | 0                | 6,700.00      |
| R209             | On 04/08/2016 | Bond Future        |        |            | 10.18159    |       | 69.11562   |           | 10.21140     | 68.93121       |                   | 16.61      | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 04/08/2016 | Bond Future        | 9.60   | Call       | 2,027.60000 |       | 2.02760    |           | 1,968.99000  | 1.96899        | 2,027.600         | 16.42      | 0.36  | 0.00          | 0                | 6,000.00      |
| R209             | On 04/08/2016 | Bond Future        | 10.60  | Call       | 4,959.24000 |       | 4.95924    |           | 4,850.48000  | 4.85048        | 4,959.240         | 16.99      | 0.64  | 0.00          | 0                | 6,000.00      |
| 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 04/02/2016 | Bond Future        |        |            | 178.77141   |       | 178.77141  |           | 178.82498    | 178.82498      |                   |            | 0.00  | 0.00          | 0                | 3,861.00      |
| R210             | On 05/05/2016 | Bond Future        |        |            | 179.80762   |       | 179.80762  |           | 179.86400    | 179.86400      |                   |            | 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          |
| R211             | On 04/02/2016 | Bond Future        |        |            | 134.61278   |       | 134.61278  |           | 134.65299    | 134.65299      |                   |            | 0.00  | 0.00          | 0                | 860.00        |

| 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     |
|--------------------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|-------------------|
| R211                           | On 05/05/2016 | Bond Future             | 137.02457    |       | 137.02457    |           | 137.06689    | 137.06689      |                   |            | 0.00  | 0.00                  | 0                | 0.00              |
| R211                           | On 31/01/2017 | Price Contribution      | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.00              |
| R212                           | On 04/02/2016 | Bond Future             | 140.48005    |       | 140.48005    |           | 140.52435    | 140.52435      |                   |            | 0.00  | 0.00                  | 0                | 1,569.00          |
| R212                           | On 05/05/2016 | Bond Future             | 142.99691    |       | 142.99691    |           | 143.04344    | 143.04344      |                   |            | 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 04/02/2016 | Bond Future             | 10.01013     |       | 79.96580     |           | 10.03945     | 79.77931       |                   | 14.66      | 0.00  | 0.00                  | 0                | 41,590.00         |
| R213                           | On 05/05/2016 | Bond Future             | 10.08769     |       | 77.86243     |           | 10.11776     | 77.67383       |                   | 15.14      | 0.00  | 0.00                  | 0                | 0.00              |
| R213                           | On 04/08/2016 | Bond Future             | 10.15221     |       | 79.38955     |           | 10.18270     | 79.20074       |                   | 14.38      | 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 04/02/2016 | Bond Future             | 10.16679     |       | 69.84189     |           | 10.19570     | 69.65495       |                   | 17.43      | 0.00  | 25,282,764.18         | 362              | 29,967.00         |
| R214                           | On 04/02/2016 | Bond Future             | 9.35         | Put   | 5,799.20000  | 5.79920   | 5,979.12000  | 5.97912        | 5,799.200         | 17.01      | 0.92  | 0.00                  | 0                | 25.00             |
| R214                           | On 04/02/2016 | Bond Future             | 9.45         | Put   | 5,127.38000  | 5.12738   | 5,303.75000  | 5.30375        | 5,127.380         | 17.06      | 0.89  | 0.00                  | 0                | 25.00             |
| R214                           | On 05/05/2016 | Bond Future             | 10.23693     |       | 67.80905     |           | 10.26655     | 67.61973       |                   | 18.11      | 0.00  | 0.00                  | 0                | 4,680.00          |
| R214                           | On 04/08/2016 | Bond Future             | 10.29567     |       | 69.13903     |           | 10.32570     | 68.94900       |                   | 17.23      | 0.00  | 0.00                  | 0                | 0.00              |
| R214                           | On 04/08/2016 | Bond Future             | 8.55         | Call  | 433.12000    | 0.43312   | 416.95000    | 0.41695        | 433.120           | 16.75      | 0.11  | 0.00                  | 0                | 1,300.00          |
| R214                           | On 04/08/2016 | Bond Future             | 9.30         | Call  | 1,281.91000  | 1.28191   | 1,240.79000  | 1.24079        | 1,281.910         | 16.77      | 0.25  | 0.00                  | 0                | 1,300.00          |
| R214                           | On 04/08/2016 | Bond Future             | 10.30        | Call  | 3,698.36000  | 3.69836   | 3,607.21000  | 3.60721        | 3,698.360         | 17.26      | 0.53  | 0.00                  | 0                | 6,300.00          |
| R214                           | On 04/08/2016 | Bond Future             | 11.30        | Call  | 7,323.42000  | 7.32342   | 7,186.04000  | 7.18604        | 7,323.420         | 17.86      | 0.76  | 0.00                  | 0                | 6,300.00          |
| 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              |
| RAIN                           | On 13/06/2016 | Foreign Exchange Future | 27,142.28000 |       | 27,142.28000 |           | 27,213.80000 | 27,213.80000   |                   |            | 0.00  | 0.00                  | 0                | 0.00              |
| SGD / R                        | On 14/03/2016 | Foreign Exchange Future | 10.94950     |       | 10.94950     |           | 10.97970     | 10.97970       |                   | 16.78      | 0.00  | 0.00                  | 0                | 0.00              |
| SGD / R                        | On 13/06/2016 | Foreign Exchange Future | 11.11120     |       | 11.11120     |           | 11.14210     | 11.14210       |                   | 16.91      | 0.00  | 0.00                  | 0                | 0.00              |
| TRY / R                        | On 14/03/2016 | Foreign Exchange Future | 5.21960      |       | 5.21960      |           | 5.21440      | 5.21440        |                   | 16.56      | 0.00  | 0.00                  | 0                | 0.00              |
| TRY / R                        | On 13/06/2016 | Foreign Exchange Future | 5.17870      |       | 5.17870      |           | 5.17420      | 5.17420        |                   | 16.58      | 0.00  | 0.00                  | 0                | 0.00              |
| ZMW / R                        | On 14/03/2016 | Foreign Exchange Future | 1.33150      |       | 1.33150      |           | 1.32780      | 1.32780        |                   |            | 0.00  | 0.00                  | 0                | 1.00              |
| ZMW / R                        | On 13/06/2016 | Foreign Exchange Future | 1.26920      |       | 1.26920      |           | 1.23960      | 1.23960        |                   |            | 0.00  | 0.00                  | 0                | 0.00              |
| <b>Total for Derivatives :</b> |               |                         |              |       |              |           |              |                |                   |            |       | <b>445,148,536.07</b> | <b>14,970</b>    | <b>3883813.00</b> |
| <b>Grand Total:</b>            |               |                         |              |       |              |           |              |                |                   |            |       | <b>445,148,536.07</b> | <b>14,970</b>    | <b>3883813.00</b> |