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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/11/2015

| 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 18/11/2015 | Any day expiry | 14.18150  | 14.18150   |             | 14.23010     | 14.23010       |                   | 17.96      | 0.00  | 20,651,284.50 | 1,449            | 0.00          |           |
| \$ / R             | On 20/11/2015 | Any day expiry | 14.18380  | 14.18380   |             | 14.23020     | 14.23020       |                   | 16.77      | 0.00  | 0.00          | 0                | 0.00          |           |
| \$ / R             | On 20/11/2015 | Any day expiry | 13.14     | Put        | 0.02650     | 0.00003      | 0.04080        | 0.00004           | 0.026      | 30.36 | 0.00          | 0.00             | 0             | 8,000.00  |
| \$ / R             | On 20/11/2015 | Any day expiry | 13.75     | Put        | 1.83600     | 0.00184      | 1.55130        | 0.00155           | 1.836      | 20.97 | 0.02          | 0.00             | 0             | 1,000.00  |
| \$ / R             | On 24/11/2015 | Any day expiry |           |            | 14.18990    | 14.18990     | 14.23980       | 14.23980          |            | 14.59 | 0.00          | 0.00             | 0             | 0.00      |
| \$ / R             | On 24/11/2015 | Any day expiry | 13.68     | Call       | 517.67880   | 0.51768      | 565.29970      | 0.56530           | 517.679    | 18.02 | 0.94          | 0.00             | 0             | 9,000.00  |
| \$ / R             | On 24/11/2015 | Any day expiry | 13.99     | Call       | 241.66820   | 0.24167      | 281.50740      | 0.28151           | 241.668    | 15.98 | 0.76          | 0.00             | 0             | 5,000.00  |
| \$ / R             | On 25/11/2015 | Any day expiry |           |            | 14.19130    | 14.19130     | 14.24220       | 14.24220          |            | 14.73 | 0.00          | 0.00             | 0             | 301.00    |
| \$ / R             | On 25/11/2015 | Any day expiry | 10.80     | Put        | 0.00000     | 0.00000      | 0.00000        | 0.00000           | 0.000      | 32.75 | 0.00          | 0.00             | 0             | 300.00    |
| \$ / R             | On 25/11/2015 | Any day expiry | 11.15     | Put        | 0.00050     | 0.00000      | 0.00010        | 0.00000           | 0.001      | 38.78 | 0.00          | 0.00             | 0             | 250.00    |
| \$ / R             | On 25/11/2015 | Any day expiry | 12.63     | Put        | 0.03490     | 0.00003      | 0.03230        | 0.00003           | 0.035      | 24.53 | 0.00          | 0.00             | 0             | 5,000.00  |
| \$ / R             | On 25/11/2015 | Any day expiry | 12.85     | Put        | 0.05810     | 0.00006      | 0.04410        | 0.00004           | 0.058      | 21.92 | 0.00          | 0.00             | 0             | 15,000.00 |
| \$ / R             | On 25/11/2015 | Any day expiry | 12.93     | Put        | 0.09730     | 0.00010      | 0.07390        | 0.00007           | 0.097      | 21.49 | 0.00          | 0.00             | 0             | 201.00    |
| \$ / R             | On 25/11/2015 | Any day expiry | 13.03     | Call       | 1,161.48450 | 1.16148      | 1,212.34060    | 1.21234           | 1,161.484  | 20.95 | 1.00          | 0.00             | 0             | 5,000.00  |
| \$ / R             | On 25/11/2015 | Any day expiry | 13.03     | Put        | 0.18450     | 0.00018      | 0.14060        | 0.00014           | 0.184      | 20.95 | 0.00          | 0.00             | 0             | 5,000.00  |
| \$ / R             | On 25/11/2015 | Any day expiry | 13.24     | Call       | 951.99390   | 0.95199      | 1,002.73260    | 1.00273           | 951.994    | 19.83 | 0.99          | 0.00             | 0             | 5,000.00  |

| 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 25/11/2015 | Any day expiry          | 13.25    | Put   | 0.73850     | 0.00074   | 0.56690      | 0.00057        | 0.738             | 19.78      | 0.01  | 0.00           | 0                | 15,000.00     |
| \$ / R           | On 25/11/2015 | Any day expiry          | 13.25    | Call  | 942.03850   | 0.94204   | 992.76690    | 0.99277        | 942.039           | 19.78      | 0.99  | 0.00           | 0                | 11,500.00     |
| \$ / R           | On 25/11/2015 | Any day expiry          | 13.33    | Call  | 862.51050   | 0.86251   | 913.13190    | 0.91313        | 862.511           | 19.35      | 0.99  | 0.00           | 0                | 201.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 13.33    | Put   | 1.21050     | 0.00121   | 0.93190      | 0.00093        | 1.210             | 19.35      | 0.01  | 0.00           | 0                | 201.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 13.43    | Call  | 763.52290   | 0.76352   | 813.91770    | 0.81392        | 763.523           | 18.81      | 0.98  | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 25/11/2015 | Any day expiry          | 13.65    | Call  | 549.36140   | 0.54936   | 598.64410    | 0.59864        | 549.361           | 17.64      | 0.95  | 0.00           | 0                | 15,000.00     |
| \$ / R           | On 25/11/2015 | Any day expiry          | 13.73    | Call  | 473.89500   | 0.47389   | 522.46240    | 0.52246        | 473.895           | 17.22      | 0.92  | 0.00           | 0                | 201.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 13.85    | Call  | 365.20340   | 0.36520   | 412.10730    | 0.41211        | 365.203           | 16.59      | 0.86  | 0.00           | 0                | 250.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45    | Call  | 0.03790     | 0.00004   | 0.02920      | 0.00003        | 0.038             | 41.66      | 0.00  | 0.00           | 0                | 300.00        |
| \$ / R           | On 26/11/2015 | Any day expiry          | 14.19260 |       | 14.19260    |           | 14.24460     | 14.24460       |                   | 14.95      | 0.00  | 0.00           | 0                | 67.00         |
| \$ / R           | On 08/12/2015 | Any day expiry          | 14.22130 |       | 14.22130    |           | 14.27530     | 14.27530       |                   | 16.03      | 0.00  | 0.00           | 0                | 276.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.23000 |       | 14.23000    |           | 14.28300     | 14.28300       |                   | 16.34      | 0.00  | 369,752,320.00 | 25,984           | 591,592.00    |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 10.95    | Call  | 3,280.00080 | 3.28000   | 3,333.01120  | 3.33301        | 3,280.001         | 23.69      | 1.00  | 0.00           | 0                | 4,331.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 10.95    | Put   | 0.00080     | 0.00000   | 0.01120      | 0.00001        | 0.001             | 23.69      | 0.00  | 0.00           | 0                | 8,917.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.00    | Call  | 3,230.00070 | 3.23000   | 3,283.01210  | 3.28301        | 3,230.001         | 23.16      | 1.00  | 0.00           | 0                | 1,177.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.20    | Call  | 3,030.00040 | 3.03000   | 3,083.01650  | 3.08302        | 3,030.000         | 21.06      | 1.00  | 0.00           | 0                | 39,222.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.40    | Call  | 2,830.00040 | 2.83000   | 2,883.02270  | 2.88302        | 2,830.000         | 19.48      | 1.00  | 0.00           | 0                | 1,197.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.60    | Put   | 0.00210     | 0.00000   | 0.04280      | 0.00004        | 0.002             | 19.51      | 0.00  | 0.00           | 0                | 800.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.61    | Put   | 0.00220     | 0.00000   | 0.04440      | 0.00004        | 0.002             | 19.51      | 0.00  | 0.00           | 0                | 580.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.75    | Put   | 0.00680     | 0.00001   | 0.07400      | 0.00007        | 0.007             | 19.53      | 0.00  | 0.00           | 0                | 20,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.80    | Put   | 0.01000     | 0.00001   | 0.08880      | 0.00009        | 0.010             | 19.53      | 0.00  | 0.00           | 0                | 1,100.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.90    | Put   | 0.02080     | 0.00002   | 0.12740      | 0.00013        | 0.021             | 19.55      | 0.00  | 0.00           | 0                | 8,210.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.00    | Put   | 0.04200     | 0.00004   | 0.18230      | 0.00018        | 0.042             | 19.56      | 0.00  | 0.00           | 0                | 121,600.00    |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.15    | Call  | 2,080.11300 | 2.08011   | 2,133.31070  | 2.13331        | 2,080.113         | 19.58      | 1.00  | 0.00           | 0                | 1,650.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.18    | Put   | 0.13660     | 0.00014   | 0.34540      | 0.00035        | 0.137             | 19.58      | 0.00  | 0.00           | 0                | 150.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.20    | Call  | 2,030.15480 | 2.03015   | 2,083.37060  | 2.08337        | 2,030.155         | 19.59      | 1.00  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.50    | Call  | 1,730.87040 | 1.73087   | 1,784.05170  | 1.78405        | 1,730.870         | 19.63      | 1.00  | 0.00           | 0                | 500.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.56    | Put   | 1.19170     | 0.00119   | 1.29140      | 0.00129        | 1.192             | 19.63      | 0.01  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.57    | Call  | 1,661.25450 | 1.66125   | 1,714.33620  | 1.71434        | 1,661.255         | 19.64      | 0.99  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.58    | Call  | 1,651.32030 | 1.65132   | 1,704.38240  | 1.70438        | 1,651.320         | 19.64      | 0.99  | 0.00           | 0                | 150.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.60    | Call  | 1,631.46120 | 1.63146   | 1,684.47970  | 1.68448        | 1,631.461         | 19.64      | 0.99  | 0.00           | 0                | 20,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.70    | Put   | 2.38690     | 0.00239   | 2.07490      | 0.00207        | 2.387             | 19.65      | 0.01  | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.76    | Put   | 3.16380     | 0.00316   | 2.53710      | 0.00254        | 3.164             | 19.66      | 0.01  | 0.00           | 0                | 402.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.77    | Put   | 3.31290     | 0.00331   | 2.62320      | 0.00262        | 3.313             | 19.66      | 0.01  | 0.00           | 0                | 12,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.80    | Call  | 1,433.79730 | 1.43380   | 1,485.89880  | 1.48590        | 1,433.797         | 19.67      | 0.99  | 0.00           | 0                | 17,883.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.80    | Put   | 3.79730     | 0.00380   | 2.89880      | 0.00290        | 3.797             | 19.67      | 0.02  | 0.00           | 0                | 50,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.85    | Put   | 4.31310     | 0.00431   | 3.42140      | 0.00342        | 4.313             | 19.39      | 0.02  | 0.00           | 0                | 8,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.90    | Call  | 1,334.90250 | 1.33490   | 1,386.97580  | 1.38698        | 1,334.903         | 19.12      | 0.98  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.90    | Put   | 4.90250     | 0.00490   | 3.97580      | 0.00398        | 4.903             | 19.12      | 0.02  | 0.00           | 0                | 100.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.00    | Call  | 1,236.34760 | 1.23635   | 1,288.36510  | 1.28837        | 1,236.348         | 18.58      | 0.98  | 0.00           | 0                | 1,197.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.00    | Put   | 6.34760     | 0.00635   | 5.36510      | 0.00537        | 6.348             | 18.58      | 0.02  | 0.00           | 0                | 54,500.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.05    | Put   | 7.23040     | 0.00723   | 6.22990      | 0.00623        | 7.230             | 18.31      | 0.03  | 0.00           | 0                | 20,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.10    | Call  | 1,138.24160 | 1.13824   | 1,190.23210  | 1.19023        | 1,138.242         | 18.04      | 0.97  | 0.00           | 0                | 13,241.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.20    | Call  | 1,040.73000 | 1.04073   | 1,092.73510  | 1.09274        | 1,040.730         | 17.50      | 0.96  | 0.00           | 0                | 677.00        |

| 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 11/12/2015 | Foreign Exchange Future | 13.20  | Put        | 10.73000  | 0.01073    |             | 9.73510      | 0.00974        | 10.730            | 17.50      | 0.04  | 0.00        | 0                | 60.00         |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.25  | Call       | 992.25470 | 0.99225    | 1,044.28740 | 1.04429      | 992.255        | 17.23             | 0.95       | 0.00  | 0.00        | 0                | 201.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.28  | Call       | 963.27540 | 0.96328    | 1,015.33260 | 1.01533      | 963.275        | 17.07             | 0.95       | 0.00  | 0.00        | 0                | 150.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.31  | Call       | 934.38460 | 0.93438    | 986.47190   | 0.98647      | 934.385        | 16.90             | 0.94       | 0.00  | 0.00        | 0                | 5,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.36  | Put        | 16.44960  | 0.01645    | 15.60170    | 0.01560      | 16.450         | 16.63             | 0.06       | 0.00  | 0.00        | 0                | 1,260.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.38  | Call       | 867.35900 | 0.86736    | 919.54240   | 0.91954      | 867.359        | 16.52             | 0.93       | 0.00  | 0.00        | 0                | 12,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.40  | Call       | 848.31960 | 0.84832    | 900.53800   | 0.90054      | 848.320        | 16.42             | 0.93       | 0.00  | 0.00        | 0                | 1,300.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.40  | Put        | 18.31960  | 0.01832    | 17.53800    | 0.01754      | 18.320         | 16.42             | 0.07       | 0.00  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.44  | Call       | 810.40890 | 0.81041    | 862.70600   | 0.86271      | 810.409        | 16.20             | 0.92       | 0.00  | 0.00        | 0                | 39,222.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.50  | Call       | 754.01170 | 0.75401    | 806.44870   | 0.80645      | 754.012        | 15.87             | 0.91       | 0.00  | 0.00        | 0                | 2,150.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.50  | Put        | 24.01170  | 0.02401    | 23.44870    | 0.02345      | 24.012         | 15.87             | 0.09       | 0.00  | 0.00        | 0                | 200.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.52  | Call       | 736.08710 | 0.73609    | 787.84180   | 0.78784      | 736.087        | 15.89             | 0.90       | 0.00  | 0.00        | 0                | 5,200.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.59  | Call       | 674.50280 | 0.67450    | 723.36710   | 0.72337      | 674.503        | 15.93             | 0.88       | 0.00  | 0.00        | 0                | 12,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.60  | Call       | 665.86200 | 0.66586    | 714.26960   | 0.71427      | 665.862        | 15.94             | 0.88       | 0.00  | 0.00        | 0                | 1,300.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.62  | Put        | 38.70610  | 0.03871    | 33.80480    | 0.03380      | 38.706         | 15.95             | 0.13       | 0.00  | 0.00        | 0                | 4,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.63  | Put        | 40.19170  | 0.04019    | 35.13180    | 0.03513      | 40.192         | 15.96             | 0.14       | 0.00  | 0.00        | 0                | 250.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.64  | Put        | 41.72200  | 0.04172    | 36.49930    | 0.03650      | 41.722         | 15.97             | 0.14       | 0.00  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.65  | Put        | 43.29710  | 0.04330    | 37.90720    | 0.03791      | 43.297         | 15.97             | 0.15       | 0.00  | 0.00        | 0                | 15,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.66  | Call       | 614.91770 | 0.61492    | 662.35770   | 0.66236      | 614.918        | 15.98             | 0.85       | 0.00  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.72  | Call       | 565.63960 | 0.56564    | 611.98180   | 0.61198      | 565.640        | 16.02             | 0.82       | 0.00  | 0.00        | 0                | 500.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.72  | Put        | 55.63960  | 0.05564    | 48.98180    | 0.04898      | 55.640         | 16.02             | 0.18       | 0.00  | 0.00        | 0                | 500.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.80  | Put        | 72.80870  | 0.07281    | 64.48280    | 0.06448      | 72.809         | 16.07             | 0.22       | 0.00  | 0.00        | 0                | 11,200.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.83  | Call       | 480.15880 | 0.48016    | 524.14730   | 0.52415      | 480.159        | 16.09             | 0.77       | 0.00  | 0.00        | 0                | 1,260.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.84  | Put        | 82.72500  | 0.08273    | 73.47820    | 0.07348      | 82.725         | 16.10             | 0.24       | 0.00  | 0.00        | 0                | 13,360.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.91  | Call       | 422.37030 | 0.42237    | 464.37680   | 0.46438      | 422.370        | 16.14             | 0.72       | 0.00  | 0.00        | 0                | 200.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.91  | Put        | 102.37030 | 0.10237    | 91.37680    | 0.09138      | 102.370        | 16.14             | 0.28       | 0.00  | 0.00        | 0                | 200.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.92  | Put        | 105.42400 | 0.10542    | 94.16650    | 0.09417      | 105.424        | 16.15             | 0.29       | 0.00  | 0.00        | 0                | 1,500.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.95  | Put        | 114.96620 | 0.11497    | 102.90000   | 0.10290      | 114.966        | 16.17             | 0.31       | 0.00  | 0.00        | 0                | 6,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.00  | Call       | 362.16540 | 0.36217    | 401.69060   | 0.40169      | 362.165        | 16.20             | 0.66       | 0.00  | 0.00        | 0                | 51,500.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.00  | Put        | 132.16540 | 0.13217    | 118.69060   | 0.11869      | 132.165        | 16.20             | 0.34       | 0.00  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.01  | Put        | 135.80340 | 0.13580    | 122.03840   | 0.12204      | 135.803        | 16.21             | 0.34       | 0.00  | 0.00        | 0                | 50,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.04  | Call       | 337.11780 | 0.33712    | 375.46430   | 0.37546      | 337.118        | 16.23             | 0.64       | 0.00  | 0.00        | 0                | 13,360.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.09  | Call       | 307.33120 | 0.30733    | 344.14540   | 0.34415      | 307.331        | 16.26             | 0.60       | 0.00  | 0.00        | 0                | 1,500.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.12  | Put        | 180.27840 | 0.18028    | 163.14750   | 0.16315      | 180.278        | 16.28             | 0.42       | 0.00  | 0.00        | 0                | 200.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.20  | Call       | 247.83670 | 0.24784    | 281.09850   | 0.28110      | 247.837        | 16.34             | 0.53       | 0.00  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.24  | Call       | 229.25470 | 0.22925    | 260.19170   | 0.26019      | 229.255        | 16.43             | 0.50       | 0.00  | 0.00        | 0                | 250.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.27  | Put        | 256.02980 | 0.25603    | 232.21620   | 0.23222      | 256.030        | 16.50             | 0.52       | 0.00  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.28  | Call       | 211.75560 | 0.21176    | 240.35920   | 0.24036      | 211.756        | 16.53             | 0.47       | 0.00  | 0.00        | 0                | 12,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.30  | Put        | 273.40700 | 0.27341    | 247.84270   | 0.24784      | 273.407        | 16.57             | 0.54       | 0.00  | 0.00        | 0                | 12,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.37  | Call       | 176.21500 | 0.17622    | 201.50450   | 0.20150      | 176.215        | 16.74             | 0.42       | 0.00  | 0.00        | 0                | 580.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.37  | Put        | 316.21500 | 0.31622    | 288.50450   | 0.28850      | 316.215        | 16.74             | 0.58       | 0.00  | 0.00        | 0                | 8,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.50  | Call       | 133.57200 | 0.13357    | 155.07140   | 0.15507      | 133.572        | 17.05             | 0.34       | 0.00  | 0.00        | 0                | 55,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.50  | Put        | 403.57200 | 0.40357    | 372.07140   | 0.37207      | 403.572        | 17.05             | 0.66       | 0.00  | 0.00        | 0                | 201.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.70  | Call       | 85.16350  | 0.08516    | 101.47630   | 0.10148      | 85.164         | 17.53             | 0.24       | 0.00  | 0.00        | 0                | 500.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.75 | Call  | 75.79990    | 0.07580   | 90.95670     | 0.09096        | 75.800            | 17.65      | 0.22  | 0.00         | 0                | 200.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.83 | Call  | 62.72980    | 0.06273   | 76.15920     | 0.07616        | 62.730            | 17.84      | 0.18  | 0.00         | 0                | 6,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.84 | Call  | 61.24860    | 0.06125   | 74.47310     | 0.07447        | 61.249            | 17.87      | 0.18  | 0.00         | 0                | 5,752.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.97 | Call  | 44.38330    | 0.04438   | 55.46840     | 0.05547        | 44.383            | 18.14      | 0.14  | 0.00         | 0                | 8,210.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 15.00 | Call  | 41.08950    | 0.04109   | 51.77950     | 0.05178        | 41.089            | 18.19      | 0.13  | 0.00         | 0                | 111,100.00    |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 15.30 | Call  | 18.47970    | 0.01848   | 25.26180     | 0.02526        | 18.480            | 18.73      | 0.06  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 15.42 | Call  | 13.26210    | 0.01326   | 18.83460     | 0.01883        | 13.262            | 18.95      | 0.05  | 0.00         | 0                | 11,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 15.57 | Call  | 8.69250     | 0.00869   | 13.00700     | 0.01301        | 8.693             | 19.22      | 0.03  | 0.00         | 0                | 39,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 15.80 | Call  | 5.14510     | 0.00515   | 7.40740      | 0.00741        | 5.145             | 20.04      | 0.02  | 0.00         | 0                | 53,000.00     |
| \$ / R           | On 21/12/2015 | Any day expiry          |       |       | 14.25900    | 14.25900  | 14.30870     | 14.30870       |                   | 16.07      | 0.00  | 0.00         | 0                | 250.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80 | Put   | 0.02970     | 0.00003   | 0.02510      | 0.00003        | 0.030             | 25.30      | 0.00  | 0.00         | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 11.15 | Put   | 0.04830     | 0.00005   | 0.04650      | 0.00005        | 0.048             | 23.27      | 0.00  | 0.00         | 0                | 250.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 14.15 | Call  | 330.39010   | 0.33039   | 362.25700    | 0.36226        | 330.390           | 15.99      | 0.57  | 0.00         | 0                | 250.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87 | Call  | 1.05680     | 0.00106   | 0.85440      | 0.00085        | 1.057             | 27.01      | 0.00  | 0.00         | 0                | 300.00        |
| \$ / R           | On 29/12/2015 | Any day expiry          |       |       | 14.28040    | 14.28040  | 14.33050     | 14.33050       |                   | 15.83      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 29/12/2015 | Any day expiry          | 13.50 | Put   | 48.73120    | 0.04873   | 42.84700     | 0.04285        | 48.731            | 15.25      | 0.13  | 0.00         | 0                | 100.00        |
| \$ / R           | On 29/12/2015 | Any day expiry          | 13.92 | Call  | 506.55420   | 0.50655   | 543.32240    | 0.54332        | 506.554           | 15.47      | 0.70  | 0.00         | 0                | 100.00        |
| \$ / R           | On 12/01/2016 | Any day expiry          |       |       | 14.31780    | 14.31780  | 14.36860     | 14.36860       |                   | 15.45      | 0.00  | 0.00         | 0                | 60.00         |
| \$ / R           | On 13/01/2016 | Any day expiry          |       |       | 14.32050    | 14.32050  | 14.37130     | 14.37130       |                   | 15.44      | 0.00  | 2,154,870.00 | 150              | 1,650.00      |
| \$ / R           | On 27/01/2016 | Any day expiry          |       |       | 14.35680    | 14.35680  | 14.40810     | 14.40810       |                   | 15.50      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 27/01/2016 | Any day expiry          | 11.80 | Put   | 2.82560     | 0.00283   | 2.44460      | 0.00244        | 2.826             | 18.61      | 0.01  | 0.00         | 0                | 250.00        |
| \$ / R           | On 27/01/2016 | Any day expiry          | 12.97 | Call  | 1,406.52500 | 1.40653   | 1,456.35740  | 1.45636        | 1,406.525         | 14.44      | 0.95  | 0.00         | 0                | 4,600.00      |
| \$ / R           | On 27/01/2016 | Any day expiry          | 13.11 | Call  | 1,276.58210 | 1.27658   | 1,325.51620  | 1.32552        | 1,276.582         | 14.49      | 0.93  | 0.00         | 0                | 3,600.00      |
| \$ / R           | On 27/01/2016 | Any day expiry          | 13.50 | Put   | 80.41800    | 0.08042   | 73.64270     | 0.07364        | 80.418            | 14.65      | 0.16  | 0.00         | 0                | 150.00        |
| \$ / R           | On 27/01/2016 | Any day expiry          | 14.48 | Call  | 339.24000   | 0.33924   | 363.31640    | 0.36332        | 339.240           | 15.80      | 0.46  | 0.00         | 0                | 250.00        |
| \$ / R           | On 27/01/2016 | Any day expiry          | 15.32 | Call  | 128.57520   | 0.12858   | 140.32620    | 0.14033        | 128.575           | 17.67      | 0.21  | 0.00         | 0                | 150.00        |
| \$ / R           | On 29/01/2016 | Any day expiry          |       |       | 14.36180    | 14.36180  | 14.41320     | 14.41320       |                   | 15.55      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 29/01/2016 | Any day expiry          | 13.74 | Put   | 139.25140   | 0.13925   | 127.42720    | 0.12743        | 139.251           | 14.87      | 0.24  | 0.00         | 0                | 100.00        |
| \$ / R           | On 29/01/2016 | Any day expiry          | 14.26 | Call  | 444.58840   | 0.44459   | 474.37810    | 0.47438        | 444.588           | 15.45      | 0.55  | 0.00         | 0                | 100.00        |
| \$ / R           | On 12/02/2016 | Any day expiry          |       |       | 14.39700    | 14.39700  | 14.44880     | 14.44880       |                   | 15.71      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 12/02/2016 | Any day expiry          | 11.60 | Put   | 3.67940     | 0.00368   | 3.09790      | 0.00310        | 3.679             | 18.89      | 0.01  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 12/02/2016 | Any day expiry          | 15.40 | Call  | 163.10920   | 0.16311   | 174.86970    | 0.17487        | 163.109           | 17.93      | 0.23  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 19/02/2016 | Any day expiry          |       |       | 14.41460    | 14.41460  | 14.46670     | 14.46670       |                   | 15.72      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 19/02/2016 | Any day expiry          | 13.93 | Call  | 716.33790   | 0.71634   | 751.87260    | 0.75187        | 716.338           | 15.12      | 0.69  | 0.00         | 0                | 3,600.00      |
| \$ / R           | On 19/02/2016 | Any day expiry          | 14.30 | Put   | 395.69330   | 0.39569   | 372.62020    | 0.37262        | 395.693           | 15.59      | 0.44  | 0.00         | 0                | 100.00        |
| \$ / R           | On 19/02/2016 | Any day expiry          | 14.91 | Call  | 288.34020   | 0.28834   | 306.17420    | 0.30617        | 288.340           | 16.85      | 0.36  | 0.00         | 0                | 100.00        |
| \$ / R           | On 25/02/2016 | Any day expiry          |       |       | 14.42980    | 14.42980  | 14.48210     | 14.48210       |                   | 15.78      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 25/02/2016 | Any day expiry          | 11.80 | Put   | 6.89310     | 0.00689   | 6.03220      | 0.00603        | 6.893             | 17.98      | 0.01  | 0.00         | 0                | 250.00        |
| \$ / R           | On 25/02/2016 | Any day expiry          | 13.50 | Put   | 115.16030   | 0.11516   | 105.78450    | 0.10578        | 115.160           | 14.79      | 0.18  | 0.00         | 0                | 150.00        |
| \$ / R           | On 25/02/2016 | Any day expiry          | 14.84 | Call  | 329.58520   | 0.32959   | 348.33650    | 0.34834        | 329.585           | 16.73      | 0.39  | 0.00         | 0                | 250.00        |
| \$ / R           | On 25/02/2016 | Any day expiry          | 15.64 | Call  | 162.93790   | 0.16294   | 173.01840    | 0.17302        | 162.938           | 18.49      | 0.22  | 0.00         | 0                | 150.00        |
| \$ / R           | On 29/02/2016 | Any day expiry          |       |       | 14.44000    | 14.44000  | 14.49240     | 14.49240       |                   | 15.88      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 29/02/2016 | Any day expiry          | 13.92 | Put   | 241.31870   | 0.24132   | 223.54910    | 0.22355        | 241.319           | 15.14      | 0.31  | 0.00         | 0                | 100.00        |
| \$ / R           | On 29/02/2016 | Any day expiry          | 14.60 | Call  | 422.75960   | 0.42276   | 444.77190    | 0.44477        | 422.760           | 16.21      | 0.47  | 0.00         | 0                | 100.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield    | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R           | On 11/03/2016 | Any day expiry          |       | 14.46800 | 14.46800    |           | 14.52070     | 14.52070       |                   | 16.04      | 0.00  | 0.00           | 0                | 272.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future |       | 14.47560 | 14.47560    |           | 14.52850     | 14.52850       |                   | 16.11      | 0.00  | 106,004,818.80 | 7,323            | 86,661.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.05 | Put      | 3.01270     | 0.00301   | 2.44570      | 0.00245        | 3.013             | 19.29      | 0.01  | 0.00           | 0                | 1,500.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.55 | Put      | 6.16620     | 0.00617   | 5.25370      | 0.00525        | 6.166             | 18.00      | 0.01  | 0.00           | 0                | 42,370.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.60 | Put      | 6.62040     | 0.00662   | 5.66580      | 0.00567        | 6.620             | 17.88      | 0.01  | 0.00           | 0                | 30,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put      | 9.01250     | 0.00901   | 7.75750      | 0.00776        | 9.013             | 17.43      | 0.02  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put      | 9.43640     | 0.00944   | 8.12930      | 0.00813        | 9.436             | 17.36      | 0.02  | 0.00           | 0                | 1,204.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.91 | Put      | 10.66260    | 0.01066   | 9.20650      | 0.00921        | 10.663            | 17.18      | 0.02  | 0.00           | 0                | 788.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put      | 11.33170    | 0.01133   | 9.79560      | 0.00980        | 11.332            | 17.09      | 0.02  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.00 | Put      | 12.22510    | 0.01223   | 10.58270     | 0.01058        | 12.225            | 16.98      | 0.02  | 0.00           | 0                | 30,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.11 | Put      | 14.43460    | 0.01443   | 12.53460     | 0.01253        | 14.435            | 16.73      | 0.03  | 0.00           | 0                | 786.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.26 | Put      | 18.07450    | 0.01807   | 15.76130     | 0.01576        | 18.075            | 16.39      | 0.03  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.55 | Call     | 1,953.35960 | 1.95336   | 2,002.90360  | 2.00290        | 1,953.360         | 15.74      | 0.95  | 0.00           | 0                | 12,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.74 | Put      | 36.61840    | 0.03662   | 32.36220     | 0.03236        | 36.618            | 15.31      | 0.06  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.80 | Call     | 1,715.53750 | 1.71554   | 1,763.85330  | 1.76385        | 1,715.538         | 15.18      | 0.93  | 0.00           | 0                | 20,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.95 | Put      | 49.53390    | 0.04953   | 44.03210     | 0.04403        | 49.534            | 14.84      | 0.09  | 0.00           | 0                | 38,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.10 | Put      | 63.41430    | 0.06341   | 56.68600     | 0.05669        | 63.414            | 14.64      | 0.11  | 0.00           | 0                | 35,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.20 | Call     | 1,353.20390 | 1.35320   | 1,398.25010  | 1.39825        | 1,353.204         | 14.70      | 0.87  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.26 | Put      | 87.19540    | 0.08720   | 78.61720     | 0.07862        | 87.195            | 14.74      | 0.14  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.50 | Call     | 1,110.09930 | 1.11010   | 1,151.19120  | 1.15119        | 1,110.099         | 14.88      | 0.81  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.55 | Call     | 1,071.89750 | 1.07190   | 1,112.25430  | 1.11225        | 1,071.898         | 14.91      | 0.80  | 0.00           | 0                | 12,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.63 | Put      | 166.66480   | 0.16666   | 152.90700    | 0.15291        | 166.665           | 14.95      | 0.23  | 0.00           | 0                | 250.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.75 | Put      | 200.77640   | 0.20078   | 185.12430    | 0.18512        | 200.776           | 15.02      | 0.26  | 0.00           | 0                | 4,350.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.76 | Call     | 919.41850   | 0.91942   | 956.50450    | 0.95650        | 919.419           | 15.03      | 0.74  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.94 | Call     | 803.31040   | 0.80331   | 837.12050    | 0.83712        | 803.310           | 15.26      | 0.68  | 0.00           | 0                | 788.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.00 | Call     | 767.39780   | 0.76740   | 800.06570    | 0.80007        | 767.398           | 15.35      | 0.67  | 0.00           | 0                | 1,750.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.10 | Call     | 710.26760   | 0.71027   | 741.03150    | 0.74103        | 710.268           | 15.51      | 0.63  | 0.00           | 0                | 9,370.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.20 | Put      | 380.92020   | 0.38092   | 356.87900    | 0.35688        | 380.920           | 15.66      | 0.40  | 0.00           | 0                | 800.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.21 | Call     | 651.32900   | 0.65133   | 680.00070    | 0.68000        | 651.329           | 15.67      | 0.60  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.31 | Call     | 601.23120   | 0.60123   | 628.02110    | 0.62802        | 601.231           | 15.82      | 0.57  | 0.00           | 0                | 43,156.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.50 | Call     | 514.86720   | 0.51487   | 538.19840    | 0.53820        | 514.867           | 16.11      | 0.51  | 0.00           | 0                | 1,300.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.59 | Call     | 479.62150   | 0.47962   | 501.54510    | 0.50155        | 479.622           | 16.30      | 0.48  | 0.00           | 0                | 1,204.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.70 | Call     | 439.72150   | 0.43972   | 460.00340    | 0.46000        | 439.722           | 16.53      | 0.45  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.75 | Call     | 422.68380   | 0.42268   | 442.25110    | 0.44225        | 422.684           | 16.64      | 0.44  | 0.00           | 0                | 29,370.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.03 | Call     | 338.89470   | 0.33889   | 354.83250    | 0.35483        | 338.895           | 17.23      | 0.37  | 0.00           | 0                | 250.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.25 | Call     | 285.27130   | 0.28527   | 298.78020    | 0.29878        | 285.271           | 17.70      | 0.32  | 0.00           | 0                | 4,350.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.27 | Call     | 280.86060   | 0.28086   | 294.18920    | 0.29419        | 280.861           | 17.74      | 0.32  | 0.00           | 0                | 38,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.60 | Call     | 217.80260   | 0.21780   | 228.53100    | 0.22853        | 217.803           | 18.44      | 0.25  | 0.00           | 0                | 1,400.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call     | 194.46410   | 0.19446   | 204.20930    | 0.20421        | 194.464           | 18.76      | 0.23  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.11 | Call     | 147.91140   | 0.14791   | 155.64840    | 0.15565        | 147.911           | 19.46      | 0.18  | 0.00           | 0                | 500.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call     | 109.69040   | 0.10969   | 115.70700    | 0.11571        | 109.690           | 20.14      | 0.14  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.75 | Call     | 91.03840    | 0.09104   | 96.19050     | 0.09619        | 91.038            | 20.57      | 0.12  | 0.00           | 0                | 35,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 20.23 | Call     | 7.29820     | 0.00730   | 8.76930      | 0.00877        | 7.298             | 25.00      | 0.01  | 0.00           | 0                | 1,500.00      |
| \$ / R           | On 16/03/2016 | Any day expiry          |       | 14.48070 | 14.48070    |           | 14.53360     | 14.53360       |                   | 16.15      | 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 16/03/2016 | Any day expiry          | 13.34  | Put        | 103.66160   |       | 0.10366    |           | 93.83820     | 0.09384        | 103.662           | 14.82      | 0.16  | 0.00          | 0                | 17,991.00     |
| \$ / R           | On 16/03/2016 | Any day expiry          | 14.63  | Call       | 473.08320   |       | 0.47308    |           | 494.17970    | 0.49418        | 473.083           | 16.43      | 0.48  | 0.00          | 0                | 17,991.00     |
| \$ / R           | On 23/03/2016 | Any day expiry          |        |            | 14.49860    |       | 14.49860   |           | 14.55160     | 14.55160       |                   | 16.16      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 23/03/2016 | Any day expiry          | 13.67  | Put        | 187.66990   |       | 0.18767    |           | 172.26690    | 0.17227        | 187.670           | 15.02      | 0.24  | 0.00          | 0                | 19,744.00     |
| \$ / R           | On 23/03/2016 | Any day expiry          | 14.97  | Call       | 385.44020   |       | 0.38544    |           | 401.71950    | 0.40172        | 385.440           | 17.14      | 0.39  | 0.00          | 0                | 19,744.00     |
| \$ / R           | On 29/03/2016 | Any day expiry          |        |            | 14.51390    |       | 14.51390   |           | 14.56710     | 14.56710       |                   | 16.16      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/03/2016 | Any day expiry          | 11.80  | Put        | 10.35680    |       | 0.01036    |           | 8.51360      | 0.00851        | 10.357            | 16.94      | 0.02  | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/03/2016 | Any day expiry          | 13.50  | Put        | 147.98770   |       | 0.14799    |           | 134.62250    | 0.13462        | 147.988           | 14.88      | 0.20  | 0.00          | 0                | 150.00        |
| \$ / R           | On 29/03/2016 | Any day expiry          | 15.25  | Call       | 330.65670   |       | 0.33066    |           | 344.20330    | 0.34420        | 330.657           | 17.70      | 0.34  | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/03/2016 | Any day expiry          | 15.96  | Call       | 202.54810   |       | 0.20255    |           | 210.97760    | 0.21098        | 202.548           | 19.19      | 0.22  | 0.00          | 0                | 150.00        |
| \$ / R           | On 18/04/2016 | Any day expiry          |        |            | 14.56480    |       | 14.56480   |           | 14.61860     | 14.61860       |                   | 16.33      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/04/2016 | Any day expiry          | 13.97  | Put        | 317.45100   |       | 0.31745    |           | 293.52610    | 0.29353        | 317.451           | 15.41      | 0.32  | 0.00          | 0                | 17,896.00     |
| \$ / R           | On 18/04/2016 | Any day expiry          | 15.42  | Call       | 351.78630   |       | 0.35179    |           | 363.53600    | 0.36354        | 351.786           | 18.09      | 0.33  | 0.00          | 0                | 17,896.00     |
| \$ / R           | On 26/04/2016 | Any day expiry          |        |            | 14.58520    |       | 14.58520   |           | 14.63920     | 14.63920       |                   | 16.46      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/04/2016 | Any day expiry          | 11.80  | Put        | 12.07430    |       | 0.01207    |           | 10.15210     | 0.01015        | 12.074            | 16.06      | 0.02  | 0.00          | 0                | 250.00        |
| \$ / R           | On 26/04/2016 | Any day expiry          | 13.50  | Put        | 171.41740   |       | 0.17142    |           | 155.25800    | 0.15526        | 171.417           | 14.91      | 0.20  | 0.00          | 0                | 150.00        |
| \$ / R           | On 26/04/2016 | Any day expiry          | 15.66  | Call       | 325.05420   |       | 0.32505    |           | 335.23060    | 0.33523        | 325.054           | 18.59      | 0.30  | 0.00          | 0                | 250.00        |
| \$ / R           | On 26/04/2016 | Any day expiry          | 16.29  | Call       | 224.14810   |       | 0.22415    |           | 231.77230    | 0.23177        | 224.148           | 19.78      | 0.22  | 0.00          | 0                | 150.00        |
| \$ / R           | On 10/05/2016 | Any day expiry          |        |            | 14.62090    |       | 14.62090   |           | 14.67520     | 14.67520       |                   | 16.46      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 10/05/2016 | Any day expiry          | 14.28  | Put        | 477.55630   |       | 0.47756    |           | 446.29810    | 0.44630        | 477.556           | 15.92      | 0.39  | 0.00          | 0                | 8,403.00      |
| \$ / R           | On 10/05/2016 | Any day expiry          | 15.51  | Call       | 394.48110   |       | 0.39448    |           | 405.51190    | 0.40551        | 394.481           | 18.27      | 0.34  | 0.00          | 0                | 8,403.00      |
| \$ / R           | On 27/05/2016 | Any day expiry          |        |            | 14.66460    |       | 14.66460   |           | 14.71950     | 14.71950       |                   | 16.66      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/05/2016 | Any day expiry          | 11.80  | Put        | 14.44820    |       | 0.01445    |           | 11.35840     | 0.01136        | 14.448            | 15.45      | 0.02  | 0.00          | 0                | 250.00        |
| \$ / R           | On 27/05/2016 | Any day expiry          | 13.50  | Put        | 194.65290   |       | 0.19465    |           | 176.37640    | 0.17638        | 194.653           | 14.96      | 0.21  | 0.00          | 0                | 150.00        |
| \$ / R           | On 27/05/2016 | Any day expiry          | 16.13  | Call       | 324.69960   |       | 0.32470    |           | 333.61410    | 0.33361        | 324.700           | 19.56      | 0.27  | 0.00          | 0                | 250.00        |
| \$ / R           | On 27/05/2016 | Any day expiry          | 16.70  | Call       | 241.18210   |       | 0.24118    |           | 248.05430    | 0.24805        | 241.182           | 20.44      | 0.21  | 0.00          | 0                | 150.00        |
| \$ / R           | On 06/06/2016 | Any day expiry          |        |            | 14.69060    |       | 14.69060   |           | 14.74580     | 14.74580       |                   | 16.77      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 06/06/2016 | Any day expiry          | 12.20  | Put        | 29.13650    |       | 0.02914    |           | 23.90070     | 0.02390        | 29.137            | 14.98      | 0.04  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 06/06/2016 | Any day expiry          | 15.45  | Call       | 487.44150   |       | 0.48744    |           | 499.69400    | 0.49969        | 487.442           | 18.20      | 0.38  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 09/06/2016 | Any day expiry          |        |            | 14.69850    |       | 14.69850   |           | 14.75370     | 14.75370       |                   | 16.81      | 0.00  | 0.00          | 0                | 264.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future |        |            | 14.70890    |       | 14.70890   |           | 14.76420     | 14.76420       |                   | 16.81      | 0.00  | 14,708,900.00 | 1,000            | 33,536.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 12.16  | Put        | 28.01670    |       | 0.02802    |           | 22.81340     | 0.02281        | 28.017            | 14.90      | 0.04  | 0.00          | 0                | 330.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 12.91  | Put        | 92.56180    |       | 0.09256    |           | 81.60210     | 0.08160        | 92.562            | 14.82      | 0.11  | 0.00          | 0                | 6,600.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.00  | Put        | 104.96970   |       | 0.10497    |           | 93.20910     | 0.09321        | 104.970           | 14.81      | 0.12  | 0.00          | 0                | 750.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.20  | Put        | 137.13170   |       | 0.13713    |           | 123.54990    | 0.12355        | 137.132           | 14.79      | 0.15  | 0.00          | 0                | 700.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.50  | Put        | 207.35710   |       | 0.20736    |           | 188.42580    | 0.18843        | 207.357           | 15.03      | 0.21  | 0.00          | 0                | 545.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.50  | Call       | 1,416.25710 |       | 1.41626    |           | 1,452.62580  | 1.45263        | 1,416.257         | 15.03      | 0.79  | 0.00          | 0                | 53,633.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.53  | Put        | 215.67670   |       | 0.21568    |           | 196.30450    | 0.19630        | 215.677           | 15.06      | 0.21  | 0.00          | 0                | 36,230.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.85  | Put        | 832.89330   |       | 0.83289    |           | 794.73020    | 0.79473        | 832.893           | 17.09      | 0.50  | 0.00          | 0                | 8,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.93  | Call       | 663.50530   |       | 0.66351    |           | 679.91450    | 0.67991        | 663.505           | 17.24      | 0.48  | 0.00          | 0                | 330.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.00  | Call       | 639.79810   |       | 0.63980    |           | 655.59720    | 0.65560        | 639.798           | 17.37      | 0.47  | 0.00          | 0                | 53,633.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.23  | Call       | 350.05420   |       | 0.35005    |           | 359.64880    | 0.35965        | 350.054           | 19.71      | 0.28  | 0.00          | 0                | 750.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.53  | Call       | 302.18410   |       | 0.30218    |           | 310.67010    | 0.31067        | 302.184           | 20.17      | 0.25  | 0.00          | 0                | 36,230.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.81  | Call       | 264.37700   |       | 0.26438    |           | 271.72060    | 0.27172        | 264.377           | 20.60      | 0.22  | 0.00          | 0                | 2,310.00      |

| 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 | 16.93 | Call  | 249.94220  | 0.24994   | 256.85190    | 0.25685        | 249.942           | 20.79      | 0.21  | 0.00        | 0                | 700.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 17.06 | Call  | 235.37900  | 0.23538   | 241.85440    | 0.24185        | 235.379           | 20.99      | 0.20  | 0.00        | 0                | 545.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.17 | Call  | 155.78490  | 0.15578   | 159.01510    | 0.15902        | 155.785           | 23.10      | 0.13  | 0.00        | 0                | 6,600.00      |
| \$ / R           | On 28/06/2016 | Any day expiry          |       |       | 14.74790   | 14.74790  | 14.80360     | 14.80360       |                   | 16.97      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 28/06/2016 | Any day expiry          | 11.80 | Put   | 13.52330   | 0.01352   | 11.08410     | 0.01108        | 13.523            | 14.45      | 0.02  | 0.00        | 0                | 250.00        |
| \$ / R           | On 28/06/2016 | Any day expiry          | 13.50 | Put   | 219.01880  | 0.21902   | 199.02770    | 0.19903        | 219.019           | 15.11      | 0.21  | 0.00        | 0                | 150.00        |
| \$ / R           | On 28/06/2016 | Any day expiry          | 16.62 | Call  | 324.98710  | 0.32499   | 332.73670    | 0.33274        | 324.987           | 20.34      | 0.25  | 0.00        | 0                | 250.00        |
| \$ / R           | On 28/06/2016 | Any day expiry          | 17.04 | Call  | 269.54110  | 0.26954   | 275.98240    | 0.27598        | 269.541           | 20.97      | 0.21  | 0.00        | 0                | 150.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          |       |       | 14.82340   | 14.82340  | 14.87990     | 14.87990       |                   | 17.16      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 27/07/2016 | Any day expiry          | 11.80 | Put   | 13.75540   | 0.01376   | 11.34410     | 0.01134        | 13.755            | 13.89      | 0.02  | 0.00        | 0                | 250.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          | 13.50 | Put   | 238.11710  | 0.23812   | 217.13720    | 0.21714        | 238.117           | 15.20      | 0.21  | 0.00        | 0                | 150.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          | 17.13 | Call  | 320.98050  | 0.32098   | 327.54730    | 0.32755        | 320.980           | 21.11      | 0.23  | 0.00        | 0                | 250.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          | 17.45 | Call  | 284.12500  | 0.28413   | 289.86540    | 0.28987        | 284.125           | 21.59      | 0.21  | 0.00        | 0                | 150.00        |
| \$ / R           | On 11/08/2016 | Any day expiry          |       |       | 14.86240   | 14.86240  | 14.91940     | 14.91940       |                   | 17.26      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 11/08/2016 | Any day expiry          | 12.70 | Put   | 78.49610   | 0.07850   | 69.50060     | 0.06950        | 78.496            | 14.29      | 0.09  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 11/08/2016 | Any day expiry          | 15.52 | Call  | 661.40960  | 0.66141   | 675.19280    | 0.67519        | 661.410           | 18.43      | 0.42  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 26/08/2016 | Any day expiry          |       |       | 14.90200   | 14.90200  | 14.95980     | 14.95980       |                   | 17.38      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 26/08/2016 | Any day expiry          | 11.80 | Put   | 14.03940   | 0.01404   | 11.66280     | 0.01166        | 14.039            | 13.42      | 0.02  | 0.00        | 0                | 250.00        |
| \$ / R           | On 26/08/2016 | Any day expiry          | 13.50 | Put   | 254.84800  | 0.25485   | 233.77350    | 0.23377        | 254.848           | 15.26      | 0.21  | 0.00        | 0                | 150.00        |
| \$ / R           | On 26/08/2016 | Any day expiry          | 17.70 | Call  | 317.57260  | 0.31757   | 323.84990    | 0.32385        | 317.573           | 21.93      | 0.21  | 0.00        | 0                | 250.00        |
| \$ / R           | On 26/08/2016 | Any day expiry          | 17.93 | Call  | 295.44050  | 0.29544   | 300.42720    | 0.30043        | 295.440           | 22.29      | 0.20  | 0.00        | 0                | 150.00        |
| \$ / R           | On 06/09/2016 | Any day expiry          |       |       | 14.93220   | 14.93220  | 14.99020     | 14.99020       |                   | 17.47      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 06/09/2016 | Any day expiry          | 13.50 | Put   | 259.71150  | 0.25971   | 238.55520    | 0.23856        | 259.712           | 15.26      | 0.21  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 06/09/2016 | Any day expiry          | 17.74 | Call  | 335.63520  | 0.33564   | 341.86640    | 0.34187        | 335.635           | 21.97      | 0.22  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 06/09/2016 | Any day expiry          | 17.80 | Call  | 329.28450  | 0.32928   | 335.39350    | 0.33539        | 329.284           | 22.06      | 0.21  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 08/09/2016 | Any day expiry          |       |       | 14.93770   | 14.93770  | 14.99580     | 14.99580       |                   | 17.47      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 08/09/2016 | Any day expiry          | 13.78 | Put   | 351.71580  | 0.35172   | 326.65720    | 0.32666        | 351.716           | 15.57      | 0.26  | 0.00        | 0                | 48,990.00     |
| \$ / R           | On 08/09/2016 | Any day expiry          | 17.30 | Call  | 392.31580  | 0.39232   | 399.56460    | 0.39956        | 392.316           | 21.33      | 0.25  | 0.00        | 0                | 48,990.00     |
| \$ / R           | On 15/09/2016 | Any day expiry          |       |       | 14.95690   | 14.95690  | 15.01510     | 15.01510       |                   | 17.48      | 0.00  | 0.00        | 0                | 259.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future |       |       | 14.96780   | 14.96780  | 15.02620     | 15.02620       |                   | 17.47      | 0.00  | 0.00        | 0                | 13,149.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put   | 190.56670  | 0.19057   | 171.33790    | 0.17134        | 190.567           | 14.83      | 0.17  | 0.00        | 0                | 405.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 17.50 | Call  | 390.90850  | 0.39091   | 397.70600    | 0.39771        | 390.908           | 21.61      | 0.24  | 0.00        | 0                | 405.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 17.70 | Call  | 367.30290  | 0.36730   | 373.63300    | 0.37363        | 367.303           | 21.91      | 0.23  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 28/09/2016 | Any day expiry          |       |       | 14.99250   | 14.99250  | 15.05110     | 15.05110       |                   | 17.58      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 28/09/2016 | Any day expiry          | 11.80 | Put   | 13.90920   | 0.01391   | 11.69430     | 0.01169        | 13.909            | 12.95      | 0.02  | 0.00        | 0                | 250.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 13.50 | Put   | 269.27750  | 0.26928   | 246.08300    | 0.24608        | 269.278           | 15.27      | 0.21  | 0.00        | 0                | 150.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 18.25 | Call  | 336.54940  | 0.33655   | 340.51090    | 0.34051        | 336.549           | 22.89      | 0.21  | 0.00        | 0                | 250.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 18.41 | Call  | 326.42030  | 0.32642   | 330.25530    | 0.33026        | 326.420           | 23.24      | 0.20  | 0.00        | 0                | 150.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          |       |       | 15.06930   | 15.06930  | 15.12860     | 15.12860       |                   | 17.66      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 26/10/2016 | Any day expiry          | 11.80 | Put   | 14.14560   | 0.01415   | 11.92380     | 0.01192        | 14.146            | 12.66      | 0.02  | 0.00        | 0                | 250.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 13.50 | Put   | 276.96380  | 0.27696   | 252.49320    | 0.25249        | 276.964           | 15.20      | 0.21  | 0.00        | 0                | 150.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 18.77 | Call  | 359.52700  | 0.35953   | 362.38480    | 0.36238        | 359.527           | 23.97      | 0.20  | 0.00        | 0                | 250.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 18.85 | Call  | 355.15760  | 0.35516   | 357.94510    | 0.35795        | 355.158           | 24.14      | 0.20  | 0.00        | 0                | 150.00        |
| \$ / R           | On 28/11/2016 | Any day expiry          |       |       | 15.16050   | 15.16050  | 15.22020     | 15.22020       |                   | 17.84      | 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 28/11/2016 | Any day expiry          | 11.80 | Put   | 15.09060    | 0.01509   | 13.01400     | 0.01301        | 15.091            | 12.46      | 0.02  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/11/2016 | Any day expiry          | 13.50 | Put   | 282.18160   | 0.28218   | 257.60230    | 0.25760        | 282.182           | 15.07      | 0.20  | 0.00          | 0                | 150.00        |
| \$ / R           | On 28/11/2016 | Any day expiry          | 19.40 | Call  | 384.66840   | 0.38467   | 387.39090    | 0.38739        | 384.668           | 25.10      | 0.20  | 0.00          | 0                | 400.00        |
| \$ / R           | On 14/12/2016 | Any day expiry          |       |       | 15.20610    | 15.20610  | 15.26520     | 15.26520       |                   | 17.95      | 0.00  | 0.00          | 0                | 251.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future |       |       | 15.22040    | 15.22040  | 15.27920     | 15.27920       |                   | 17.96      | 0.00  | 0.00          | 0                | 1,035.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put   | 16.10910    | 0.01611   | 14.09970     | 0.01410        | 16.109            | 12.41      | 0.02  | 0.00          | 0                | 250.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put   | 297.67240   | 0.29767   | 277.35290    | 0.27735        | 297.672           | 15.28      | 0.20  | 0.00          | 0                | 150.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call  | 396.08640   | 0.39609   | 403.63330    | 0.40363        | 396.086           | 25.48      | 0.20  | 0.00          | 0                | 150.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call  | 388.19260   | 0.38819   | 395.59280    | 0.39559        | 388.193           | 25.48      | 0.20  | 0.00          | 0                | 250.00        |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future |       |       | 15.45970    | 15.45970  | 15.51540     | 15.51540       |                   | 18.42      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 11/12/2015 | Foreign Exchange Future |       |       | 14.23000    | 14.23000  | 14.28300     | 14.28300       |                   | 16.34      | 0.00  | 1,266,470.00  | 89               | 962.00        |
| \$ / R MAXI      | On 14/03/2016 | Foreign Exchange Future |       |       | 14.47560    | 14.47560  | 14.52850     | 14.52850       |                   | 16.11      | 0.00  | 332,938.80    | 23               | 252.00        |
| \$ / R MAXI      | On 13/06/2016 | Foreign Exchange Future |       |       | 14.70890    | 14.70890  | 14.76420     | 14.76420       |                   | 16.81      | 0.00  | 73,544.50     | 5                | 204.00        |
| \$ / R MAXI      | On 19/09/2016 | Foreign Exchange Future |       |       | 14.96780    | 14.96780  | 15.02620     | 15.02620       |                   | 17.47      | 0.00  | 0.00          | 0                | 55.00         |
| £ / R            | On 18/11/2015 | Any day expiry          |       |       | 21.58560    | 21.58560  | 21.84500     | 21.84500       |                   | 14.19      | 0.00  | 6,508,810.00  | 300              | 0.00          |
| £ / R            | On 11/12/2015 | Foreign Exchange Future |       |       | 21.65720    | 21.65720  | 21.73880     | 21.73880       |                   | 14.18      | 0.00  | 20,834,226.40 | 962              | 39,404.00     |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 17.87 | Put   | 0.16100     | 0.00016   | 0.15470      | 0.00015        | 0.161             | 23.38      | 0.00  | 0.00          | 0                | 830.00        |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 19.40 | Call  | 2,261.77860 | 2.26178   | 2,342.99690  | 2.34300        | 2,261.779         | 19.69      | 0.99  | 0.00          | 0                | 700.00        |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 20.00 | Call  | 1,667.28660 | 1.66729   | 1,748.33870  | 1.74834        | 1,667.287         | 16.82      | 0.97  | 0.00          | 0                | 500.00        |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 20.12 | Put   | 11.75960    | 0.01176   | 11.06680     | 0.01107        | 11.760            | 16.19      | 0.03  | 0.00          | 0                | 12,000.00     |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 20.23 | Put   | 13.61450    | 0.01361   | 12.74950     | 0.01275        | 13.615            | 15.61      | 0.04  | 0.00          | 0                | 20,000.00     |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 20.33 | Call  | 1,342.83280 | 1.34283   | 1,423.36990  | 1.42337        | 1,342.833         | 15.09      | 0.95  | 0.00          | 0                | 8,250.00      |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 20.75 | Put   | 40.05470    | 0.04005   | 33.97960     | 0.03398        | 40.055            | 13.98      | 0.11  | 0.00          | 0                | 6,000.00      |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 20.77 | Call  | 929.64810   | 0.92965   | 1,004.83200  | 1.00483        | 929.648           | 13.98      | 0.89  | 0.00          | 0                | 18,900.00     |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 20.81 | Put   | 47.57750    | 0.04758   | 40.43940     | 0.04044        | 47.578            | 13.99      | 0.12  | 0.00          | 0                | 4,500.00      |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 21.20 | Put   | 126.90410   | 0.12690   | 109.70190    | 0.10970        | 126.904           | 14.08      | 0.27  | 0.00          | 0                | 3,000.00      |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 21.35 | Call  | 481.82310   | 0.48182   | 540.93580    | 0.54094        | 481.823           | 14.11      | 0.66  | 0.00          | 0                | 4,500.00      |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 21.50 | Call  | 390.63860   | 0.39064   | 443.85480    | 0.44385        | 390.639           | 14.14      | 0.59  | 0.00          | 0                | 500.00        |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 21.50 | Put   | 233.43860   | 0.23344   | 205.05480    | 0.20505        | 233.439           | 14.14      | 0.41  | 0.00          | 0                | 500.00        |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 21.82 | Call  | 238.16440   | 0.23816   | 277.23300    | 0.27723        | 238.164           | 14.37      | 0.42  | 0.00          | 0                | 10,000.00     |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 23.20 | Call  | 20.95460    | 0.02095   | 26.35190     | 0.02635        | 20.955            | 16.90      | 0.05  | 0.00          | 0                | 10,000.00     |
| £ / R            | On 12/01/2016 | Any day expiry          |       |       | 22.72950    | 22.72950  | 22.81780     | 22.81780       |                   | 14.77      | 0.00  | 0.00          | 0                | 2.00          |
| £ / R            | On 14/03/2016 | Foreign Exchange Future |       |       | 22.03730    | 22.03730  | 22.11750     | 22.11750       |                   | 14.64      | 0.00  | 881,492.00    | 40               | 9,462.00      |
| £ / R            | On 13/06/2016 | Foreign Exchange Future |       |       | 22.40140    | 22.40140  | 22.48250     | 22.48250       |                   | 15.49      | 0.00  | 0.00          | 0                | 25.00         |
| £ / R            | On 08/09/2016 | Any day expiry          |       |       | 22.76180    | 22.76180  | 22.84660     | 22.84660       |                   | 16.22      | 0.00  | 0.00          | 0                | 0.00          |
| £ / R            | On 08/09/2016 | Any day expiry          | 21.20 | Put   | 581.10980   | 0.58111   | 548.80500    | 0.54880        | 581.110           | 15.30      | 0.28  | 0.00          | 0                | 12,264.00     |
| £ / R            | On 08/09/2016 | Any day expiry          | 25.85 | Call  | 560.81460   | 0.56081   | 575.97350    | 0.57597        | 560.815           | 19.21      | 0.26  | 0.00          | 0                | 12,264.00     |
| £ / R            | On 19/09/2016 | Foreign Exchange Future |       |       | 22.80900    | 22.80900  | 22.89430     | 22.89430       |                   | 16.28      | 0.00  | 0.00          | 0                | 200.00        |
| ¥ / R            | On 11/12/2015 | Foreign Exchange Future |       |       | 0.11531     | 0.11531   | 0.11584      | 0.11584        |                   | 21.11      | 0.00  | 0.00          | 0                | 7,990.00      |
| ¥ / R            | On 14/03/2016 | Foreign Exchange Future |       |       | 0.11761     | 0.11761   | 0.11817      | 0.11817        |                   | 14.97      | 0.00  | 0.00          | 0                | 1,373.00      |
| ¥ / R            | On 13/06/2016 | Foreign Exchange Future |       |       | 0.11986     | 0.11986   | 0.12045      | 0.12045        |                   | 15.77      | 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 11/12/2015 | Foreign Exchange Future |        |            | 15.18070  |       | 15.18070   |           | 15.24450     | 15.24450       |                   | 15.84      | 0.00  | 20,797,559.00 | 1,370            | 84,537.00     |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 13.05  | Put        | 0.55510   |       | 0.00056    |           | 0.52590      | 0.00053        | 0.555             | 21.43      | 0.00  | 0.00          | 0                | 6,877.00      |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 13.85  | Put        | 6.14680   |       | 0.00615    |           | 5.83470      | 0.00583        | 6.147             | 18.52      | 0.02  | 0.00          | 0                | 12,000.00     |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 13.90  | Put        | 6.96230   |       | 0.00696    |           | 6.59880      | 0.00660        | 6.962             | 18.27      | 0.03  | 0.00          | 0                | 6,076.00      |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 14.03  | Put        | 9.65150   |       | 0.00965    |           | 9.10690      | 0.00911        | 9.651             | 17.63      | 0.04  | 0.00          | 0                | 12,000.00     |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 14.30  | Put        | 19.22320  |       | 0.01922    |           | 17.93160     | 0.01793        | 19.223            | 16.28      | 0.07  | 0.00          | 0                | 100.00        |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 14.80  | Put        | 92.34380  |       | 0.09234    |           | 82.08710     | 0.08209        | 92.344            | 15.68      | 0.25  | 0.00          | 0                | 65,000.00     |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 15.78  | Call       | 63.79070  |       | 0.06379    |           | 81.52990     | 0.08153        | 63.791            | 16.84      | 0.19  | 0.00          | 0                | 6,000.00      |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 16.31  | Call       | 16.43310  |       | 0.01643    |           | 22.36480     | 0.02236        | 16.433            | 17.87      | 0.06  | 0.00          | 0                | 25,000.00     |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 16.50  | Call       | 9.90710   |       | 0.00991    |           | 13.68690     | 0.01369        | 9.907             | 18.26      | 0.04  | 0.00          | 0                | 6,877.00      |
| € / R            | On 29/12/2015 | Any day expiry          |        |            | 15.24320  |       | 15.24320   |           | 15.30360     | 15.30360       |                   | 15.30      | 0.00  | 0.00          | 0                | 0.00          |
| € / R            | On 29/12/2015 | Any day expiry          | 15.30  | Put        | 343.24660 |       | 0.34325    |           | 316.43490    | 0.31643        | 343.247           | 15.38      | 0.52  | 0.00          | 0                | 100.00        |
| € / R            | On 29/12/2015 | Any day expiry          | 15.70  | Call       | 152.59480 |       | 0.15259    |           | 174.78670    | 0.17479        | 152.595           | 16.06      | 0.30  | 0.00          | 0                | 100.00        |
| € / R            | On 25/01/2016 | Any day expiry          |        |            | 15.33340  |       | 15.33340   |           | 15.39470     | 15.39470       |                   | 14.97      | 0.00  | 0.00          | 0                | 0.00          |
| € / R            | On 25/01/2016 | Any day expiry          | 14.85  | Call       | 671.04480 |       | 0.67104    |           | 715.91640    | 0.71592        | 671.045           | 14.69      | 0.70  | 0.00          | 0                | 1,000.00      |
| € / R            | On 25/01/2016 | Any day expiry          | 14.92  | Call       | 625.26550 |       | 0.62527    |           | 668.74800    | 0.66875        | 625.266           | 14.73      | 0.68  | 0.00          | 0                | 1,000.00      |
| € / R            | On 29/01/2016 | Any day expiry          |        |            | 15.34020  |       | 15.34020   |           | 15.40170     | 15.40170       |                   | 15.15      | 0.00  | 0.00          | 0                | 0.00          |
| € / R            | On 29/01/2016 | Any day expiry          | 15.15  | Put        | 317.28420 |       | 0.31728    |           | 293.91010    | 0.29391        | 317.284           | 15.01      | 0.41  | 0.00          | 0                | 100.00        |
| € / R            | On 29/01/2016 | Any day expiry          | 15.52  | Call       | 337.63790 |       | 0.33764    |           | 366.13650    | 0.36614        | 337.638           | 15.42      | 0.45  | 0.00          | 0                | 100.00        |
| € / R            | On 19/02/2016 | Any day expiry          |        |            | 15.35370  |       | 15.35370   |           | 15.41500     | 15.41500       |                   | 15.23      | 0.00  | 0.00          | 0                | 0.00          |
| € / R            | On 19/02/2016 | Any day expiry          | 15.40  | Put        | 497.40650 |       | 0.49741    |           | 466.80780    | 0.46681        | 497.407           | 15.31      | 0.50  | 0.00          | 0                | 100.00        |
| € / R            | On 19/02/2016 | Any day expiry          | 16.06  | Call       | 239.10820 |       | 0.23911    |           | 258.10540    | 0.25811        | 239.108           | 16.36      | 0.31  | 0.00          | 0                | 100.00        |
| € / R            | On 14/03/2016 | Foreign Exchange Future |        |            | 15.48460  |       | 15.48460   |           | 15.54760     | 15.54760       |                   | 15.52      | 0.00  | 4,335,688.00  | 280              | 30,830.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 13.05  | Put        | 19.30490  |       | 0.01930    |           | 17.89370     | 0.01789        | 19.305            | 16.79      | 0.03  | 0.00          | 0                | 18,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 13.20  | Put        | 23.30620  |       | 0.02331    |           | 21.62400     | 0.02162        | 23.306            | 16.42      | 0.04  | 0.00          | 0                | 18,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 13.85  | Put        | 52.51700  |       | 0.05252    |           | 48.89340     | 0.04889        | 52.517            | 14.82      | 0.09  | 0.00          | 0                | 12,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 14.03  | Put        | 69.17730  |       | 0.06918    |           | 62.44450     | 0.06244        | 69.177            | 14.60      | 0.11  | 0.00          | 0                | 12,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 14.60  | Put        | 177.57920 |       | 0.17758    |           | 163.65700    | 0.16366        | 177.579           | 14.73      | 0.23  | 0.00          | 0                | 15,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 14.90  | Call       | 856.34520 |       | 0.85635    |           | 900.33510    | 0.90034        | 856.345           | 14.92      | 0.69  | 0.00          | 0                | 24,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 14.96  | Put        | 294.54990 |       | 0.29455    |           | 274.42410    | 0.27442        | 294.550           | 14.98      | 0.33  | 0.00          | 0                | 15,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 15.37  | Put        | 480.79980 |       | 0.48080    |           | 452.81790    | 0.45282        | 480.800           | 15.39      | 0.45  | 0.00          | 0                | 25,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 15.95  | Call       | 373.24310 |       | 0.37324    |           | 397.30010    | 0.39730        | 373.243           | 16.24      | 0.39  | 0.00          | 0                | 26,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 16.00  | Call       | 358.39910 |       | 0.35840    |           | 381.72070    | 0.38172        | 358.399           | 16.32      | 0.38  | 0.00          | 0                | 650.00        |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 16.15  | Call       | 317.21590 |       | 0.31722    |           | 338.43050    | 0.33843        | 317.216           | 16.56      | 0.34  | 0.00          | 0                | 24,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 16.30  | Call       | 280.68020 |       | 0.28068    |           | 299.95010    | 0.29995        | 280.680           | 16.80      | 0.31  | 0.00          | 0                | 36,640.00     |
| € / R            | On 13/06/2016 | Foreign Exchange Future |        |            | 15.77830  |       | 15.77830   |           | 15.84420     | 15.84420       |                   | 15.96      | 0.00  | 0.00          | 0                | 539.00        |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 14.20  | Put        | 146.18760 |       | 0.14619    |           | 137.12910    | 0.13713        | 146.188           | 14.50      | 0.15  | 0.00          | 0                | 6,000.00      |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 15.96  | Call       | 689.89960 |       | 0.68990    |           | 718.95090    | 0.71895        | 689.900           | 16.28      | 0.49  | 0.00          | 0                | 6,000.00      |
| € / R            | On 19/09/2016 | Foreign Exchange Future |        |            | 16.11540  |       | 16.11540   |           | 16.18400     | 16.18400       |                   | 16.47      | 0.00  | 0.00          | 0                | 500.00        |
| € / R            | On 19/12/2016 | Foreign Exchange Future |        |            | 16.44300  |       | 16.44300   |           | 16.51230     | 16.51230       |                   | 16.93      | 0.00  | 32,886,000.00 | 2,000            | 4,000.00      |
| 10Y STND         | On 17/12/2025 | Interest Rate Swap      |        |            | 101.33176 |       | 101.33176  |           | 101.57546    | 101.57546      |                   |            | 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 1Y STND          | On 19/12/2016 | Interest Rate Swap      |        |            | 99.84908  |          | 99.84908   |           | 99.87866     | 99.87866       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 18/12/2017 | Interest Rate Swap      |        |            | 99.97581  |          | 99.97581   |           | 100.03050    | 100.03050      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 17/12/2020 | Interest Rate Swap      |        |            | 99.63061  |          | 99.63061   |           | 99.77266     | 99.77266       |                   |            | 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            |        |            | 472.76300 |          | 472.76300  |           | 472.23700    | 472.23700      |                   |            | 0.00  | 0.00        | 0                | 2.00          |
| AL37             | On 05/05/2016 | Index Future            |        |            | 480.83900 |          | 480.83900  |           | 480.30400    | 480.30400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 04/02/2016 | Index Future            |        |            | 552.64300 |          | 552.64300  |           | 551.82500    | 551.82500      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 05/05/2016 | Index Future            |        |            | 562.08300 |          | 562.08300  |           | 561.25100    | 561.25100      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 04/02/2016 | Index Future            |        |            | 503.13400 |          | 503.13400  |           | 502.45500    | 502.45500      |                   |            | 0.00  | 0.00        | 0                | 611.00        |
| ALBI             | On 05/05/2016 | Index Future            |        |            | 511.72900 |          | 511.72900  |           | 511.03900    | 511.03900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 04/08/2016 | Index Future            |        |            | 520.84800 |          | 520.84800  |           | 520.15400    | 520.15400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AU\$ / R         | On 23/11/2015 | Any day expiry          |        |            | 10.16710  |          | 10.16710   |           | 10.24000     | 10.24000       |                   | 14.60      | 0.00  | 0.00        | 0                | 0.00          |
| AU\$ / R         | On 23/11/2015 | Any day expiry          | 10.06  | Put        | 32.02850  | 0.03203  |            | 19.29750  | 0.01930      |                | 32.028            | 15.56      | 0.28  | 0.00        | 0                | 10,000.00     |
| AU\$ / R         | On 11/12/2015 | Foreign Exchange Future |        |            | 10.09570  | 10.09570 |            | 10.16990  | 10.16990     |                |                   | 15.76      | 0.00  | 0.00        | 0                | 14,833.00     |
| AU\$ / R         | On 11/12/2015 | Foreign Exchange Future | 9.30   | Put        | 6.49460   | 0.00649  |            | 5.08910   | 0.00509      |                | 6.495             | 18.27      | 0.03  | 0.00        | 0                | 201.00        |
| AU\$ / R         | On 11/12/2015 | Foreign Exchange Future | 9.60   | Call       | 515.32830 | 0.51533  |            | 586.03890 | 0.58604      | 515.328        |                   | 15.95      | 0.90  | 0.00        | 0                | 201.00        |
| AU\$ / R         | On 11/12/2015 | Foreign Exchange Future | 10.20  | Call       | 115.53870 | 0.11554  |            | 151.22960 | 0.15123      | 115.539        |                   | 15.98      | 0.41  | 0.00        | 0                | 201.00        |
| AU\$ / R         | On 15/01/2016 | Any day expiry          |        |            | 10.14220  | 10.14220 |            | 10.21490  | 10.21490     |                |                   | 12.91      | 0.00  | 0.00        | 0                | 3.00          |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future |        |            | 10.21820  | 10.21820 |            | 10.29250  | 10.29250     |                |                   | 12.09      | 0.00  | 0.00        | 0                | 7,783.00      |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future | 9.80   | Put        | 112.93680 | 0.11294  |            | 96.92780  | 0.09693      | 112.937        |                   | 12.06      | 0.26  | 0.00        | 0                | 200.00        |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future | 10.40  | Call       | 210.78550 | 0.21079  |            | 241.66100 | 0.24166      | 210.785        |                   | 12.58      | 0.42  | 0.00        | 0                | 200.00        |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future | 11.40  | Call       | 42.63880  | 0.04264  |            | 51.02980  | 0.05103      | 42.639         |                   | 14.99      | 0.11  | 0.00        | 0                | 200.00        |
| AU\$ / R         | On 13/06/2016 | Foreign Exchange Future |        |            | 10.33970  | 10.33970 |            | 10.41580  | 10.41580     |                |                   | 13.34      | 0.00  | 0.00        | 0                | 250.00        |
| AU\$ / R         | On 19/09/2016 | Foreign Exchange Future |        |            | 10.47950  | 10.47950 |            | 10.55830  | 10.55830     |                |                   | 14.33      | 0.00  | 0.00        | 0                | 500.00        |
| CAD/ R           | On 11/12/2015 | Foreign Exchange Future |        |            | 10.67490  | 10.67490 |            | 10.73230  | 10.73230     |                |                   | 11.78      | 0.00  | 0.00        | 0                | 0.00          |
| CAD/ R           | On 14/03/2016 | Foreign Exchange Future |        |            | 10.85740  | 10.85740 |            | 10.91460  | 10.91460     |                |                   | 12.69      | 0.00  | 0.00        | 0                | 2.00          |
| CHF / R          | On 11/12/2015 | Foreign Exchange Future |        |            | 13.99040  | 13.99040 |            | 14.10810  | 14.10810     |                |                   | 16.74      | 0.00  | 69,952.00   | 5                | 6,554.00      |
| CHF / R          | On 14/03/2016 | Foreign Exchange Future |        |            | 14.30750  | 14.30750 |            | 14.42240  | 14.42240     |                |                   | 16.04      | 0.00  | 0.00        | 0                | 1,197.00      |
| CNH / R          | On 11/12/2015 | Foreign Exchange Future |        |            | 2.21440   | 2.21440  |            | 2.22470   | 2.22470      |                |                   | 17.40      | 0.00  | 0.00        | 0                | 25,268.00     |
| CNH / R          | On 14/03/2016 | Foreign Exchange Future |        |            | 2.23040   | 2.23040  |            | 2.24140   | 2.24140      |                |                   | 15.70      | 0.00  | 0.00        | 0                | 0.00          |
| DKK / R          | On 11/12/2015 | Foreign Exchange Future |        |            | 2.03790   | 2.03790  |            | 2.04620   | 2.04620      |                |                   | 18.77      | 0.00  | 0.00        | 0                | 0.00          |
| DKK / R          | On 14/03/2016 | Foreign Exchange Future |        |            | 2.08070   | 2.08070  |            | 2.08890   | 2.08890      |                |                   | 19.38      | 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 |
|------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| E170             | On 01/08/2021 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| EL28             | On 05/05/2016 | Bond Future        | 128.73197 |       | 128.73197  |           | 128.77847    | 128.77847      |                   |            | 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        | 10.10612  |       | 81.77663   |           | 10.13004     | 81.61397       |                   |            | 0.00  | 0.00           | 0                | 6,569.00      |
| ES33             | On 05/05/2016 | Bond Future        | 10.19681  |       | 79.38484   |           | 10.22142     | 79.22002       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES33             | On 04/08/2016 | Bond Future        | 10.28227  |       | 80.81535   |           | 10.30742     | 80.64937       |                   |            | 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 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               | 500.62400 |       | 500.62400  |           | 499.98500    | 499.98500      |                   |            | 0.00  | 0.00           | 0                | 449.00        |
| GOVI             | On 05/05/2016 | GOVI               | 509.17600 |       | 509.17600  |           | 508.52600    | 508.52600      |                   |            | 0.00  | 0.00           | 0                | 146.00        |
| GOVI             | On 04/08/2016 | GOVI               | 518.24900 |       | 518.24900  |           | 517.59700    | 517.59700      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2025            | On 04/02/2016 | Bond Future        | 123.83465 |       | 123.83465  |           | 123.88341    | 123.88341      |                   |            | 0.00  | 0.00           | 0                | 950.00        |
| I2025            | On 05/05/2016 | Bond Future        | 125.96002 |       | 125.96002  |           | 126.01063    | 126.01063      |                   |            | 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          |
| I2033            | On 04/02/2016 | Bond Future        | 105.49965 |       | 105.49965  |           | 105.54024    | 105.54024      |                   |            | 0.00  | 0.00           | 0                | 185.00        |
| I2033            | On 05/05/2016 | Bond Future        | 106.33603 |       | 106.33603  |           | 106.37815    | 106.37815      |                   |            | 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        | 129.69439 |       | 129.69439  |           | 129.74430    | 129.74430      |                   |            | 0.00  | 361,587,959.32 | 2,788            | 16,637.00     |
| I2038            | On 05/05/2016 | Bond Future        | 131.92043 |       | 131.92043  |           | 131.97231    | 131.97231      |                   |            | 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        | 131.41549 |       | 131.41549  |           | 130.89249    | 130.89249      |                   |            | 0.00  | 294,239,282.11 | 2,239            | 11,598.00     |
| I2046            | On 05/05/2016 | Bond Future        | 132.24252 |       | 132.24252  |           | 131.71165    | 131.71165      |                   |            | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| 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             | 137.95012 |       | 137.95012  |           | 136.83953    | 136.83953      |                   |            | 0.00  | 211,063,683.60 | 1,530            | 9,475.00      |
| I2050            | On 05/05/2016 | Bond Future             | 140.31798 |       | 140.31798  |           | 139.18905    | 139.18905      |                   |            | 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            | 238.14200 |       | 238.14200  |           | 237.77700    | 237.77700      |                   |            | 0.00  | 0.00           | 0                | 1,035.00      |
| IGOV             | On 05/05/2016 | Index Future            | 242.22800 |       | 242.22800  |           | 241.85800    | 241.85800      |                   |            | 0.00  | 0.00           | 0                | 21.00         |
| IGOV             | On 04/08/2016 | Index Future            | 246.56500 |       | 246.56500  |           | 246.19100    | 246.19100      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ILBI             | On 04/02/2016 | Index Future            | 644.52700 |       | 644.52700  |           | 643.85500    | 643.85500      |                   |            | 0.00  | 0.00           | 0                | 157.00        |
| ILBI             | On 05/05/2016 | Index Future            | 655.58100 |       | 655.58100  |           | 654.89900    | 654.89900      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 18/11/2015 | Jibar Tradeable Future  | 6.37000   |       | 93.63000   |           | 6.37000      | 93.63000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 15/12/2015 | Jibar Tradeable Future  | 6.45000   |       | 93.55000   |           | 6.45000      | 93.55000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/01/2016 | Jibar Tradeable Future  | 6.54000   |       | 93.46000   |           | 6.54000      | 93.46000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 17/02/2016 | Jibar Tradeable Future  | 6.65000   |       | 93.35000   |           | 6.65000      | 93.35000       |                   |            | 0.00  | 0.00           | 0                | 2,000.00      |
| JIBAR FUTURE     | On 16/03/2016 | Jibar Tradeable Future  | 6.71000   |       | 93.29000   |           | 6.71000      | 93.29000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/04/2016 | Jibar Tradeable Future  | 6.82000   |       | 93.18000   |           | 6.82000      | 93.18000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2016 | Jibar Tradeable Future  | 6.98000   |       | 93.02000   |           | 6.98000      | 93.02000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 21/09/2016 | Jibar Tradeable Future  | 7.22000   |       | 92.78000   |           | 7.22000      | 92.78000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 21/12/2016 | Jibar Tradeable Future  | 7.40000   |       | 92.60000   |           | 7.40000      | 92.60000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 15/03/2017 | Jibar Tradeable Future  | 7.57000   |       | 92.43000   |           | 7.57000      | 92.43000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 21/06/2017 | Jibar Tradeable Future  | 7.72000   |       | 92.28000   |           | 7.72000      | 92.28000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2017 | Jibar Tradeable Future  | 7.90000   |       | 92.10000   |           | 7.90000      | 92.10000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| KES / R          | On 11/12/2015 | Foreign Exchange Future | 0.13880   |       | 0.13880    |           | 0.13930      | 0.13930        |                   |            | 0.00  | 0.00           | 0                | 1,960.00      |
| KES / R          | On 14/03/2016 | Foreign Exchange Future | 0.13800   |       | 0.13800    |           | 0.13860      | 0.13860        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| KES / R          | On 13/06/2016 | Foreign Exchange Future | 0.13760   |       | 0.13760    |           | 0.13790      | 0.13790        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| KES / R          | On 19/09/2016 | Foreign Exchange Future | 0.13810   |       | 0.13810    |           | 0.13830      | 0.13830        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| NGN / R          | On 11/12/2015 | Foreign Exchange Future | 0.07130   |       | 0.07130    |           | 0.07150      | 0.07150        |                   |            | 0.00  | 0.00           | 0                | 28,268.00     |
| NGN / R          | On 14/03/2016 | Foreign Exchange Future | 0.06710   |       | 0.06710    |           | 0.06720      | 0.06720        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| NGN / R          | On 13/06/2016 | Foreign Exchange Future | 0.06420   |       | 0.06420    |           | 0.06440      | 0.06440        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 20/11/2015 | Any day expiry          | 9.16090   |       | 9.16090    |           | 9.20570      | 9.20570        |                   | 15.62      | 0.00  | 0.00           | 0                | 8,000.00      |
| NZ\$ / R         | On 20/11/2015 | Any day expiry          | 9.34      | Put   | 185.96350  | 0.18596   | 149.91270    | 0.14991        | 185.963           | 20.61      | 0.90  | 0.00           | 0                | 8,000.00      |
| NZ\$ / R         | On 11/12/2015 | Foreign Exchange Future | 9.18440   |       | 9.18440    |           | 9.23380      | 9.23380        |                   | 11.87      | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 14/03/2016 | Foreign Exchange Future | 9.28290   |       | 9.28290    |           | 9.33200      | 9.33200        |                   | 11.68      | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2016 | Foreign Exchange Future | 9.38240   |       | 9.38240    |           | 9.43210      | 9.43210        |                   | 13.38      | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO € / \$    | On 11/12/2015 | Foreign Exchange Future | 1.06680   |       | 1.06680    |           | 1.06730      | 1.06730        |                   |            | 0.00  | 749,960.40     | 703              | 1,456.00      |
| QUANTO € / \$    | On 14/03/2016 | Foreign Exchange Future | 1.06970   |       | 1.06970    |           | 1.07010      | 1.07010        |                   |            | 0.00  | 0.00           | 0                | 50.00         |
| QUANTO € / \$    | On 13/06/2016 | Foreign Exchange Future | 1.07270   |       | 1.07270    |           | 1.07320      | 1.07320        |                   |            | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R186             | On 04/02/2016 | Bond Future        |        |            | 8.57131     |       | 114.87254  |             | 8.59961      | 114.65746      |                   | 9.44       | 0.00  | 264,206,842.00   | 2,300            | 51,056.00     |
| R186             | On 04/02/2016 | Bond Future        | 7.90   | Call       | 369.57000   |       | 0.36957    | 353.31000   | 0.35331      | 369.570        |                   | 9.16       | 0.15  | 0.00             | 0                | 680.00        |
| R186             | On 04/02/2016 | Bond Future        | 8.02   | Call       | 532.40000   |       | 0.53240    | 509.20000   | 0.50920      | 532.400        |                   | 9.20       | 0.20  | 0.00             | 0                | 700.00        |
| R186             | On 04/02/2016 | Bond Future        | 8.40   | Call       | 1,399.04000 |       | 1.39904    | 1,338.26000 | 1.33826      | 1,399.040      |                   | 9.33       | 0.40  | 0.00             | 0                | 680.00        |
| R186             | On 04/02/2016 | Bond Future        | 8.45   | Call       | 1,557.61000 |       | 1.55761    | 1,490.83000 | 1.49083      | 1,557.610      |                   | 9.34       | 0.43  | 0.00             | 0                | 350.00        |
| R186             | On 04/02/2016 | Bond Future        | 8.65   | Put        | 1,703.64000 |       | 1.70364    | 1,827.55000 | 1.82755      | 1,703.640      |                   | 9.41       | 0.44  | 0.00             | 0                | 340.00        |
| R186             | On 04/02/2016 | Bond Future        | 8.70   | Put        | 1,538.88000 |       | 1.53888    | 1,656.54000 | 1.65654      | 1,538.880      |                   | 9.42       | 0.41  | 0.00             | 0                | 5,000.00      |
| R186             | On 04/02/2016 | Bond Future        | 8.75   | Put        | 1,385.94000 |       | 1.38594    | 1,497.32000 | 1.49732      | 1,385.940      |                   | 9.44       | 0.39  | 0.00             | 0                | 11,695.00     |
| R186             | On 04/02/2016 | Bond Future        | 8.80   | Put        | 1,246.07000 |       | 1.24607    | 1,350.40000 | 1.35040      | 1,246.070      |                   | 9.46       | 0.36  | 0.00             | 0                | 5,000.00      |
| R186             | On 04/02/2016 | Bond Future        | 8.83   | Put        | 1,167.37000 |       | 1.16737    | 1,267.55000 | 1.26755      | 1,167.370      |                   | 9.48       | 0.34  | 0.00             | 0                | 33.00         |
| R186             | On 04/02/2016 | Bond Future        | 9.20   | Put        | 480.01000   |       | 0.48001    | 535.23000   | 0.53523      | 480.010        |                   | 9.65       | 0.17  | 0.00             | 0                | 700.00        |
| R186             | On 05/05/2016 | Bond Future        |        |            | 8.63282     |       | 116.83531  |             | 8.66209      | 116.61755      |                   | 9.19       | 0.00  | 0.00             | 0                | 0.00          |
| R186             | On 05/05/2016 | Bond Future        | 8.75   | Put        | 2,489.87000 |       | 2.48987    | 2,614.45000 | 2.61445      | 2,489.870      |                   | 9.19       | 0.44  | 0.00             | 0                | 1,900.00      |
| R186             | On 05/05/2016 | Bond Future        | 8.85   | Put        | 2,176.93000 |       | 2.17693    | 2,292.49000 | 2.29249      | 2,176.930      |                   | 9.23       | 0.40  | 0.00             | 0                | 5,350.00      |
| R186             | On 04/08/2016 | Bond Future        |        |            | 8.68667     |       | 113.63932  |             | 8.71674      | 113.42028      |                   | 9.34       | 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        |        |            | 294.21212   |       | 294.21212  |             | 293.63454    | 293.63454      |                   |            | 0.00  | 0.00             | 0                | 714.00        |
| R197             | On 05/05/2016 | Bond Future        |        |            | 299.26135   |       | 299.26135  |             | 298.67627    | 298.67627      |                   |            | 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        |        |            | 241.52343   |       | 241.52343  |             | 241.61651    | 241.61651      |                   |            | 0.00  | 1,274,760,663.54 | 5,278            | 42,393.00     |
| R202             | On 05/05/2016 | Bond Future        |        |            | 245.66830   |       | 245.66830  |             | 245.76496    | 245.76496      |                   |            | 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        |        |            | 8.34722     |       | 100.32506  |             | 8.36566      | 100.23019      |                   | 7.10       | 0.00  | 106,043,588.42   | 1,057            | 9,869.00      |
| R2023            | On 05/05/2016 | Bond Future        |        |            | 8.41179     |       | 98.11234   |             | 8.43096      | 98.01662       |                   | 7.13       | 0.00  | 0.00             | 0                | 0.00          |
| R2023            | On 04/08/2016 | Bond Future        |        |            | 8.46605     |       | 99.87987   |             | 8.48570      | 99.78474       |                   | 6.85       | 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        |        |            | 7.34905     |       | 104.65408  |             | 7.39912      | 104.57924      |                   | 1.67       | 0.00  | 0.00             | 0                | 15,947.00     |
| R203             | On 05/05/2016 | Bond Future        |        |            | 7.42915     |       | 102.27416  |             | 7.48840      | 102.19885      |                   | 1.47       | 0.00  | 0.00             | 0                | 0.00          |
| R203             | On 04/08/2016 | Bond Future        |        |            | 7.46691     |       | 104.11696  |             | 7.53820      | 104.04262      |                   | 1.20       | 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        |        |            | 8.99159     |       | 92.39179   |             | 9.00427      | 92.29762       |                   |            | 0.00  | 0.00             | 0                | 9,973.00      |
| R2030            | On 05/05/2016 | Bond Future        |        |            | 9.05623     |       | 93.97105   |             | 9.06922      | 93.87605       |                   |            | 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          |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2032            | On 04/02/2016 | Bond Future        |        |            | 9.09611     |       | 95.86851   |           | 9.10876      | 95.76812       |                   |            | 0.00  | 525,359,434.80 | 5,480            | 8,417.00      |
| R2032            | On 04/02/2016 | Bond Future        | 9.20   | Put        | 0.00000     |       | 0.00000    |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0.00           | 0                | 22.00         |
| R2032            | On 04/02/2016 | Bond Future        | 9.30   | Put        | 0.00000     |       | 0.00000    |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0.00           | 0                | 22.00         |
| R2032            | On 05/05/2016 | Bond Future        |        |            | 9.15927     |       | 93.35069   |           | 9.17222      | 93.24938       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 04/08/2016 | Bond Future        |        |            | 9.21643     |       | 95.03293   |           | 9.22951      | 94.93198       |                   |            | 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        |        |            | 9.24404     |       | 93.36612   |           | 9.26687      | 93.16794       |                   |            | 0.00  | 0.00           | 0                | 51,499.00     |
| R2037            | On 04/02/2016 | Bond Future        | 9.30   | Put        | 0.00000     |       | 0.00000    |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0.00           | 0                | 16.00         |
| R2037            | On 04/02/2016 | Bond Future        | 9.43   | Put        | 0.00000     |       | 0.00000    |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0.00           | 0                | 16.00         |
| R2037            | On 05/05/2016 | Bond Future        |        |            | 9.30633     |       | 94.96210   |           | 9.32975      | 94.76132       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 04/08/2016 | Bond Future        |        |            | 9.36419     |       | 92.41461   |           | 9.38807      | 92.21240       |                   |            | 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        |        |            | 7.72469     |       | 101.77319  |           | 7.75543      | 101.69520      |                   | 3.12       | 0.00  | 569,929,864.00 | 5,600            | 35,420.00     |
| R204             | On 05/05/2016 | Bond Future        |        |            | 7.80910     |       | 103.51211  |           | 7.84277      | 103.43361      |                   | 2.84       | 0.00  | 0.00           | 0                | 0.00          |
| R204             | On 04/08/2016 | Bond Future        |        |            | 7.87706     |       | 101.33807  |           | 7.91360      | 101.26050      |                   | 2.65       | 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        |        |            | 9.30384     |       | 97.32106   |           | 9.32666      | 97.10905       |                   |            | 0.00  | 0.00           | 0                | 1,616.00      |
| R2040            | On 05/05/2016 | Bond Future        |        |            | 9.36601     |       | 98.98461   |           | 9.38942      | 98.76978       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 04/08/2016 | Bond Future        |        |            | 9.42389     |       | 96.25919   |           | 9.44776      | 96.04277       |                   |            | 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        |        |            | 9.32709     |       | 94.50742   |           | 9.34982      | 94.29412       |                   |            | 0.00  | 94,507,420.00  | 1,000            | 18,852.00     |
| R2044            | On 04/02/2016 | Bond Future        | 9.58   | Put        | 0.00000     |       | 0.00000    |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0.00           | 0                | 25.00         |
| R2044            | On 05/05/2016 | Bond Future        |        |            | 9.38737     |       | 96.12297   |           | 9.41069      | 95.90669       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 04/08/2016 | Bond Future        |        |            | 9.44348     |       | 93.47120   |           | 9.46725      | 93.25326       |                   |            | 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        |        |            | 9.30808     |       | 98.23531   |           | 9.32572      | 98.06531       |                   | 15.18      | 0.00  | 0.00           | 0                | 56,208.00     |
| R2048            | On 04/02/2016 | Bond Future        | 9.45   | Put        | 2,103.22000 |       | 2.10322    |           | 0.00000      | 0.00000        | 2,103.220         | 15.16      | 0.41  | 0.00           | 0                | 75.00         |
| R2048            | On 04/02/2016 | Bond Future        | 9.55   | Put        | 1,732.18000 |       | 1.73218    |           | 0.00000      | 0.00000        | 1,732.180         | 15.21      | 0.36  | 0.00           | 0                | 75.00         |
| R2048            | On 05/05/2016 | Bond Future        |        |            | 9.36385     |       | 95.48033   |           | 9.38192      | 95.30810       |                   | 15.60      | 0.00  | 0.00           | 0                | 0.00          |
| R2048            | On 04/08/2016 | Bond Future        |        |            | 9.41413     |       | 97.20059   |           | 9.43248      | 97.02749       |                   | 15.29      | 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        |        |            | 7.96222     |       | 98.12533   |           | 8.00268      | 97.99303       |                   | 4.35       | 0.00  | 450,395,264.70 | 4,590            | 48,120.00     |
| R207             | On 04/02/2016 | Bond Future        | 7.27   | Call       | 106.67000   |       | 0.10667    |           | 95.98000     | 0.09598        | 106.670           | 4.16       | 0.12  | 0.00           | 0                | 43.00         |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R207             | On 04/02/2016 | Bond Future        | 7.50   | Call       | 234.02000   |       | 0.23402    |           | 212.61000    | 0.21261        | 234.020           | 4.21       | 0.22  | 0.00        | 0                | 19.00         |
| R207             | On 05/05/2016 | Bond Future        |        |            | 8.04544     |       | 99.80223   |           | 8.08881      | 99.66848       |                   | 4.08       | 0.00  | 0.00        | 0                | 0.00          |
| R207             | On 05/05/2016 | Bond Future        | 7.56   | Call       | 496.36000   |       | 0.49636    |           | 455.76000    | 0.45576        | 496.360           | 3.99       | 0.29  | 0.00        | 0                | 43.00         |
| R207             | On 04/08/2016 | Bond Future        |        |            | 8.11564     |       | 97.95677   |           | 8.16191      | 97.82284       |                   | 3.92       | 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        |        |            | 8.10829     |       | 96.80325   |           | 8.14270      | 96.66592       |                   | 5.53       | 0.00  | 0.00        | 0                | 38,271.00     |
| R208             | On 05/05/2016 | Bond Future        |        |            | 8.17972     |       | 95.05691   |           | 8.21603      | 94.91803       |                   | 5.44       | 0.00  | 0.00        | 0                | 0.00          |
| R208             | On 04/08/2016 | Bond Future        |        |            | 8.24033     |       | 96.76965   |           | 8.27838      | 96.63045       |                   | 5.15       | 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        |        |            | 9.14924     |       | 75.78086   |           | 9.17184      | 75.61745       |                   | 14.53      | 0.00  | 0.00        | 0                | 41,102.00     |
| R209             | On 04/02/2016 | Bond Future        | 9.52   | Put        | 975.87000   |       | 0.97587    |           | 1,022.29000  | 1.02229        | 975.870           | 14.70      | 0.29  | 0.00        | 0                | 2,200.00      |
| R209             | On 05/05/2016 | Bond Future        |        |            | 9.20517     |       | 73.92724   |           | 9.22832      | 73.76166       |                   | 14.87      | 0.00  | 0.00        | 0                | 0.00          |
| R209             | On 05/05/2016 | Bond Future        | 8.25   | Call       | 668.79000   |       | 0.66879    |           | 652.93000    | 0.65293        | 668.790           | 14.38      | 0.18  | 0.00        | 0                | 6,700.00      |
| R209             | On 05/05/2016 | Bond Future        | 9.00   | Call       | 2,301.38000 |       | 2.30138    |           | 2,249.60000  | 2.24960        | 2,301.380         | 14.75      | 0.44  | 0.00        | 0                | 6,700.00      |
| R209             | On 04/08/2016 | Bond Future        |        |            | 9.25561     |       | 75.25952   |           | 9.27918      | 75.09260       |                   | 14.59      | 0.00  | 0.00        | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 04/02/2016 | Bond Future        |        |            | 184.39336   |       | 184.39336  |           | 184.46578    | 184.46578      |                   |            | 0.00  | 0.00        | 0                | 3,296.00      |
| R210             | On 05/05/2016 | Bond Future        |        |            | 185.39257   |       | 185.39257  |           | 185.46775    | 185.46775      |                   |            | 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        |        |            | 135.64775   |       | 135.64775  |           | 135.70148    | 135.70148      |                   |            | 0.00  | 0.00        | 0                | 1,010.00      |
| R211             | On 05/05/2016 | Bond Future        |        |            | 137.97600   |       | 137.97600  |           | 138.03170    | 138.03170      |                   |            | 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        |        |            | 142.19149   |       | 142.19149  |           | 142.08485    | 142.08485      |                   |            | 0.00  | 0.00        | 0                | 1,569.00      |
| R212             | On 05/05/2016 | Bond Future        |        |            | 144.63205   |       | 144.63205  |           | 144.52471    | 144.52471      |                   |            | 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        |        |            | 9.05259     |       | 86.43181   |           | 9.06529      | 86.34106       |                   | 12.44      | 0.00  | 0.00        | 0                | 31,687.00     |

| 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       |
|--------------------------------|---------------|-------------------------|------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| R213                           | On 05/05/2016 | Bond Future             |      | 9.11202      | 84.36172     |           | 9.12501      | 84.27013       |                   | 12.70      | 0.00  | 0.00                    | 0                | 0.00                |
| R213                           | On 04/08/2016 | Bond Future             |      | 9.16498      | 85.88165     |           | 9.17811      | 85.79027       |                   | 12.42      | 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             |      | 9.22593      | 76.43993     |           | 9.24347      | 76.30720       |                   | 15.19      | 0.00  | 56,794,867.99           | 743              | 31,911.00           |
| R214                           | On 04/02/2016 | Bond Future             | 9.35 | Put          | 1,684.97000  | 1.68497   | 1,759.86000  | 1.75986        | 1,684.970         | 15.12      | 0.42  | 0.00                    | 0                | 25.00               |
| R214                           | On 04/02/2016 | Bond Future             | 9.45 | Put          | 1,384.59000  | 1.38459   | 1,451.76000  | 1.45176        | 1,384.590         | 15.17      | 0.36  | 0.00                    | 0                | 25.00               |
| R214                           | On 05/05/2016 | Bond Future             |      | 9.27933      | 74.45252     |           | 9.29727      | 74.31811       |                   | 15.58      | 0.00  | 0.00                    | 0                | 0.00                |
| R214                           | On 04/08/2016 | Bond Future             |      | 9.32714      | 75.79393     |           | 9.34535      | 75.65876       |                   | 15.29      | 0.00  | 0.00                    | 0                | 0.00                |
| R214                           | On 28/02/2041 | Price Contribution      |      | 100.00000    | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| R214/R209                      | On 28/02/2041 | Price Contribution      |      | 100.00000    | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| RAIN                           | On 11/12/2015 | Foreign Exchange Future |      | 24,492.50000 | 24,492.50000 |           | 24,596.42000 | 24,596.42000   |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 11/12/2015 | Foreign Exchange Future |      | 9.99550      | 9.99550      |           | 10.03710     | 10.03710       |                   | 12.50      | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 14/03/2016 | Foreign Exchange Future |      | 10.13560     | 10.13560     |           | 10.17690     | 10.17690       |                   | 12.52      | 0.00  | 0.00                    | 0                | 3,191.00            |
| TRY / R                        | On 11/12/2015 | Foreign Exchange Future |      | 4.93720      | 4.93720      |           | 4.95610      | 4.95610        |                   | 13.11      | 0.00  | 0.00                    | 0                | 0.00                |
| TRY / R                        | On 14/03/2016 | Foreign Exchange Future |      | 4.88800      | 4.88800      |           | 4.90770      | 4.90770        |                   | 13.33      | 0.00  | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 11/12/2015 | Foreign Exchange Future |      | 1.16380      | 1.16380      |           | 1.09560      | 1.09560        |                   |            | 0.00  | 0.00                    | 0                | 7,688.00            |
| ZMW / R                        | On 14/03/2016 | Foreign Exchange Future |      | 1.12190      | 1.12190      |           | 1.05190      | 1.05190        |                   |            | 0.00  | 0.00                    | 0                | 1.00                |
| <b>Total for Derivatives :</b> |               |                         |      |              |              |           |              |                |                   |            |       | <b>4,810,897,704.88</b> | <b>74,288</b>    | <b>4 241 276.00</b> |
| <b>Grand Total:</b>            |               |                         |      |              |              |           |              |                |                   |            |       | <b>4,810,897,704.88</b> | <b>74,288</b>    | <b>4 241 276.00</b> |