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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 03/02/2016

| 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 08/02/2016 | Any day expiry | 16.19000  | 16.19000   |             | 16.15540     | 16.15540       |                   | 18.41      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R             | On 08/02/2016 | Any day expiry | 16.57     | Call       | 35.94950    | 0.03595      | 40.18650       | 0.04019           | 35.949     | 20.73 | 0.17        | 0                | 5,000.00      |
| \$ / R             | On 09/02/2016 | Any day expiry | 16.19300  | 16.19300   |             | 16.15840     | 16.15840       |                   | 18.73      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R             | On 09/02/2016 | Any day expiry | 16.07     | Call       | 230.21300   | 0.23021      | 219.88870      | 0.21989           | 230.213    | 19.55 | 0.62        | 0                | 2,500.00      |
| \$ / R             | On 10/02/2016 | Any day expiry | 16.19600  | 16.19600   |             | 16.16130     | 16.16130       |                   | 18.96      | 0.00  | 0.00        | 0                | 4,300.00      |
| \$ / R             | On 10/02/2016 | Any day expiry | 16.01     | Call       | 283.91300   | 0.28391      | 268.91470      | 0.26891           | 283.913    | 19.72 | 0.67        | 0                | 5,000.00      |
| \$ / R             | On 10/02/2016 | Any day expiry | 16.45     | Call       | 79.18440    | 0.07918      | 82.63490       | 0.08263           | 79.184     | 19.75 | 0.29        | 0                | 5,000.00      |
| \$ / R             | On 12/02/2016 | Any day expiry | 16.20200  | 16.20200   |             | 16.16740     | 16.16740       |                   | 19.00      | 0.00  | 0.00        | 0                | 454.00        |
| \$ / R             | On 12/02/2016 | Any day expiry | 11.60     | Put        | 0.02440     | 0.00002      | 0.00000        | 0.00000           | 0.024      | 56.57 | 0.00        | 0                | 1,000.00      |
| \$ / R             | On 12/02/2016 | Any day expiry | 15.40     | Call       | 814.62950   | 0.81463      | 780.25560      | 0.78026           | 814.629    | 20.56 | 0.94        | 0                | 1,000.00      |
| \$ / R             | On 12/02/2016 | Any day expiry | 16.69     | Call       | 52.61970    | 0.05262      | 55.69020       | 0.05569           | 52.620     | 20.73 | 0.19        | 0                | 5,000.00      |
| \$ / R             | On 15/02/2016 | Any day expiry | 16.21110  | 16.21110   |             | 16.17650     | 16.17650       |                   | 18.02      | 0.00  | 0.00        | 0                | 4,330.00      |
| \$ / R             | On 16/02/2016 | Any day expiry | 16.21410  | 16.21410   |             | 16.17960     | 16.17960       |                   | 18.12      | 0.00  | 0.00        | 0                | 924.00        |
| \$ / R             | On 17/02/2016 | Any day expiry | 16.21710  | 16.21710   |             | 16.18260     | 16.18260       |                   | 18.20      | 0.00  | 0.00        | 0                | 300.00        |
| \$ / R             | On 19/02/2016 | Any day expiry | 16.22320  | 16.22320   |             | 16.18870     | 16.18870       |                   | 18.31      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R             | On 19/02/2016 | Any day expiry | 13.93     | Call       | 2,293.95220 | 2.29395      | 2,259.39240    | 2.25939           | 2,293.952  | 26.48 | 1.00        | 0                | 3,600.00      |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R           | On 19/02/2016 | Any day expiry          | 14.30 | Put   | 2.15540     | 0.00216   | 2.04130      | 0.00204        | 2.155             | 25.08      | 0.01  | 0.00           | 0                | 100.00        |
| \$ / R           | On 19/02/2016 | Any day expiry          | 14.91 | Call  | 1,320.80680 | 1.32081   | 1,287.49060  | 1.28749        | 1,320.807         | 21.21      | 0.97  | 0.00           | 0                | 100.00        |
| \$ / R           | On 25/02/2016 | Any day expiry          |       |       | 16.24130    | 16.24130  | 16.20700     | 16.20700       |                   | 18.17      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/02/2016 | Any day expiry          | 11.80 | Put   | 0.01840     | 0.00002   | 0.00000      | 0.00000        | 0.018             | 34.11      | 0.00  | 0.00           | 0                | 250.00        |
| \$ / R           | On 25/02/2016 | Any day expiry          | 13.50 | Put   | 0.34110     | 0.00034   | 0.29370      | 0.00029        | 0.341             | 25.05      | 0.00  | 0.00           | 0                | 150.00        |
| \$ / R           | On 25/02/2016 | Any day expiry          | 14.84 | Call  | 1,412.93960 | 1.41294   | 1,377.80480  | 1.37780        | 1,412.940         | 20.59      | 0.96  | 0.00           | 0                | 250.00        |
| \$ / R           | On 25/02/2016 | Any day expiry          | 15.64 | Call  | 673.34060   | 0.67334   | 649.47440    | 0.64947        | 673.341           | 17.54      | 0.82  | 0.00           | 0                | 150.00        |
| \$ / R           | On 26/02/2016 | Any day expiry          |       |       | 16.24430    | 16.24430  | 16.21000     | 16.21000       |                   | 18.21      | 0.00  | 1,072,665.00   | 66               | 392.00        |
| \$ / R           | On 29/02/2016 | Any day expiry          |       |       | 16.25340    | 16.25340  | 16.21920     | 16.21920       |                   | 17.93      | 0.00  | 0.00           | 0                | 306.00        |
| \$ / R           | On 29/02/2016 | Any day expiry          | 13.92 | Put   | 1.29950     | 0.00130   | 1.13720      | 0.00114        | 1.299             | 22.31      | 0.00  | 0.00           | 0                | 100.00        |
| \$ / R           | On 29/02/2016 | Any day expiry          | 14.60 | Call  | 1,660.27240 | 1.66027   | 1,625.09590  | 1.62510        | 1,660.272         | 20.03      | 0.98  | 0.00           | 0                | 100.00        |
| \$ / R           | On 02/03/2016 | Any day expiry          |       |       | 16.25940    | 16.25940  | 16.22530     | 16.22530       |                   | 18.02      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 02/03/2016 | Any day expiry          | 14.60 | Call  | 1,666.26790 | 1.66627   | 1,630.73080  | 1.63073        | 1,666.268         | 19.36      | 0.98  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 02/03/2016 | Any day expiry          | 14.61 | Call  | 1,656.42420 | 1.65642   | 1,620.85210  | 1.62085        | 1,656.424         | 19.32      | 0.98  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 02/03/2016 | Any day expiry          | 14.62 | Call  | 1,646.58420 | 1.64658   | 1,610.97650  | 1.61098        | 1,646.584         | 19.28      | 0.98  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 02/03/2016 | Any day expiry          | 15.50 | Call  | 822.90690   | 0.82291   | 795.37590    | 0.79538        | 822.907           | 17.29      | 0.85  | 0.00           | 0                | 27,500.00     |
| \$ / R           | On 07/03/2016 | Any day expiry          |       |       | 16.27460    | 16.27460  | 16.24060     | 16.24060       |                   | 18.14      | 0.00  | 0.00           | 0                | 301.00        |
| \$ / R           | On 11/03/2016 | Any day expiry          |       |       | 16.28680    | 16.28680  | 16.25280     | 16.25280       |                   | 18.43      | 0.00  | 0.00           | 0                | 272.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future |       |       | 16.29600    | 16.29600  | 16.26200     | 16.26200       |                   | 18.32      | 0.00  | 755,482,560.00 | 46,360           | 936,287.00    |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.55 | Put   | 0.03610     | 0.00004   | 0.02970      | 0.00003        | 0.036             | 28.26      | 0.00  | 0.00           | 0                | 42,370.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.60 | Put   | 0.04120     | 0.00004   | 0.03400      | 0.00003        | 0.041             | 28.15      | 0.00  | 0.00           | 0                | 30,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put   | 0.06940     | 0.00007   | 0.05850      | 0.00006        | 0.069             | 27.73      | 0.00  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put   | 0.07500     | 0.00008   | 0.06330      | 0.00006        | 0.075             | 27.66      | 0.00  | 0.00           | 0                | 1,204.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.91 | Put   | 0.09190     | 0.00009   | 0.07820      | 0.00008        | 0.092             | 27.49      | 0.00  | 0.00           | 0                | 788.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put   | 0.10170     | 0.00010   | 0.08690      | 0.00009        | 0.102             | 27.41      | 0.00  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.00 | Put   | 0.11540     | 0.00012   | 0.09900      | 0.00010        | 0.115             | 27.30      | 0.00  | 0.00           | 0                | 30,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.11 | Put   | 0.15190     | 0.00015   | 0.13160      | 0.00013        | 0.152             | 27.07      | 0.00  | 0.00           | 0                | 786.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.26 | Put   | 0.21960     | 0.00022   | 0.19290      | 0.00019        | 0.220             | 26.75      | 0.00  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.55 | Call  | 3,746.43980 | 3.74644   | 3,712.39570  | 3.71240        | 3,746.440         | 26.13      | 1.00  | 0.00           | 0                | 12,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.74 | Put   | 0.68430     | 0.00068   | 0.62480      | 0.00062        | 0.684             | 25.72      | 0.00  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.80 | Call  | 3,496.78520 | 3.49679   | 3,462.72020  | 3.46272        | 3,496.785         | 25.59      | 1.00  | 0.00           | 0                | 20,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 12.95 | Put   | 1.10270     | 0.00110   | 1.02240      | 0.00102        | 1.103             | 25.27      | 0.00  | 0.00           | 0                | 38,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.10 | Put   | 1.45900     | 0.00146   | 1.29210      | 0.00129        | 1.459             | 24.81      | 0.00  | 0.00           | 0                | 35,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.20 | Call  | 3,097.63760 | 3.09764   | 3,063.45680  | 3.06346        | 3,097.638         | 24.32      | 1.00  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.26 | Put   | 1.75610     | 0.00176   | 1.56630      | 0.00157        | 1.756             | 24.03      | 0.00  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.50 | Call  | 2,798.33260 | 2.79833   | 2,764.10370  | 2.76410        | 2,798.333         | 22.85      | 0.99  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.55 | Call  | 2,748.47720 | 2.74848   | 2,714.23950  | 2.71424        | 2,748.477         | 22.61      | 0.99  | 0.00           | 0                | 12,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.75 | Put   | 3.16370     | 0.00316   | 2.88790      | 0.00289        | 3.164             | 21.63      | 0.01  | 0.00           | 0                | 4,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.76 | Call  | 2,539.20320 | 2.53920   | 2,504.92550  | 2.50493        | 2,539.203         | 21.58      | 0.99  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.94 | Call  | 2,360.01810 | 2.36002   | 2,325.70280  | 2.32570        | 2,360.018         | 20.70      | 0.99  | 0.00           | 0                | 788.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 13.95 | Put   | 4.06980     | 0.00407   | 3.75230      | 0.00375        | 4.070             | 20.65      | 0.01  | 0.00           | 0                | 32,000.00     |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.00 | Call  | 2,300.33960 | 2.30034   | 2,266.01140  | 2.26601        | 2,300.340         | 20.40      | 0.99  | 0.00           | 0                | 1,750.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.10 | Call  | 2,200.94220 | 2.20094   | 2,166.59230  | 2.16659        | 2,200.942         | 19.91      | 0.99  | 0.00           | 0                | 9,370.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.20 | Put   | 5.64140     | 0.00564   | 5.26980      | 0.00527        | 5.641             | 19.42      | 0.01  | 0.00           | 0                | 800.00        |

| Contract Details | Strike        | Call / Put              | MTM Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |           |
|------------------|---------------|-------------------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|-----------|
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.21     | Call       | 2,091.71730 | 2.09172      | 2,057.34350    | 2.05734           | 2,091.717  | 19.38 | 0.98        | 0.00             | 0             | 10,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.26     | Put        | 6.11470     | 0.00611      | 5.73040        | 0.00573           | 6.115      | 19.13 | 0.02        | 0.00             | 0             | 402.00    |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.31     | Call       | 1,992.54380 | 1.99254      | 1,958.14930    | 1.95815           | 1,992.544  | 18.89 | 0.98        | 0.00             | 0             | 43,156.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.50     | Call       | 1,804.52030 | 1.80452      | 1,770.09180    | 1.77009           | 1,804.520  | 17.95 | 0.98        | 0.00             | 0             | 1,300.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.50     | Put        | 8.52030     | 0.00852      | 8.09180        | 0.00809           | 8.520      | 17.95 | 0.02        | 0.00             | 0             | 2,500.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.59     | Call       | 1,715.69030 | 1.71569      | 1,681.25070    | 1.68125           | 1,715.690  | 17.51 | 0.97        | 0.00             | 0             | 1,204.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.70     | Call       | 1,608.37160 | 1.60837      | 1,574.01470    | 1.57401           | 1,608.372  | 17.23 | 0.97        | 0.00             | 0             | 2,000.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.70     | Put        | 12.37160    | 0.01237      | 12.01470       | 0.01201           | 12.372     | 17.23 | 0.03        | 0.00             | 0             | 1,600.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.75     | Call       | 1,560.43350 | 1.56043      | 1,526.17040    | 1.52617           | 1,560.434  | 17.24 | 0.96        | 0.00             | 0             | 29,370.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.80     | Put        | 16.77800    | 0.01678      | 16.63750       | 0.01664           | 16.778     | 17.25 | 0.04        | 0.00             | 0             | 15,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.99     | Put        | 28.78420    | 0.02878      | 29.44410       | 0.02944           | 28.784     | 17.30 | 0.07        | 0.00             | 0             | 25,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.00     | Put        | 29.57330    | 0.02957      | 30.29240       | 0.03029           | 29.573     | 17.30 | 0.07        | 0.00             | 0             | 10,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.01     | Put        | 30.37930    | 0.03038      | 31.16020       | 0.03116           | 30.379     | 17.30 | 0.07        | 0.00             | 0             | 15,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.04     | Put        | 32.90760    | 0.03291      | 33.88350       | 0.03388           | 32.908     | 17.31 | 0.08        | 0.00             | 0             | 3,000.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.20     | Call       | 1,145.42210 | 1.14542      | 1,113.75580    | 1.11376           | 1,145.422  | 17.35 | 0.89        | 0.00             | 0             | 500.00    |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.27     | Call       | 1,084.45730 | 1.08446      | 1,053.56650    | 1.05357           | 1,084.457  | 17.36 | 0.88        | 0.00             | 0             | 38,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.45     | Put        | 87.66010    | 0.08766      | 93.30040       | 0.09330           | 87.660     | 17.41 | 0.17        | 0.00             | 0             | 15,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.46     | Put        | 89.55740    | 0.08956      | 95.44460       | 0.09544           | 89.557     | 17.41 | 0.17        | 0.00             | 0             | 1,000.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.53     | Call       | 870.12960   | 0.87013      | 843.48910      | 0.84349           | 870.130    | 17.45 | 0.81        | 0.00             | 0             | 25,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.55     | Call       | 854.74650   | 0.85475      | 828.40130      | 0.82840           | 854.746    | 17.48 | 0.80        | 0.00             | 0             | 10,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.56     | Call       | 847.10950   | 0.84711      | 820.91250      | 0.82091           | 847.109    | 17.49 | 0.80        | 0.00             | 0             | 10,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.57     | Call       | 839.50860   | 0.83951      | 813.46280      | 0.81346           | 839.509    | 17.50 | 0.79        | 0.00             | 0             | 5,000.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.59     | Call       | 824.41490   | 0.82441      | 798.67530      | 0.79868           | 824.415    | 17.52 | 0.79        | 0.00             | 0             | 3,000.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.60     | Call       | 816.92400   | 0.81692      | 791.33950      | 0.79134           | 816.924    | 17.53 | 0.78        | 0.00             | 0             | 2,000.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.75     | Call       | 709.11550   | 0.70912      | 685.99300      | 0.68599           | 709.116    | 17.70 | 0.73        | 0.00             | 0             | 1,000.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.85     | Put        | 196.18020   | 0.19618      | 208.81810      | 0.20882           | 196.180    | 17.81 | 0.31        | 0.00             | 0             | 10,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.85     | Call       | 642.18020   | 0.64218      | 620.81810      | 0.62082           | 642.180    | 17.81 | 0.69        | 0.00             | 0             | 2,000.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.00     | Put        | 253.48980   | 0.25349      | 268.87690      | 0.26888           | 253.490    | 17.98 | 0.37        | 0.00             | 0             | 502.00    |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.00     | Call       | 549.48980   | 0.54949      | 530.87690      | 0.53088           | 549.490    | 17.98 | 0.63        | 0.00             | 0             | 750.00    |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.20     | Call       | 440.54330   | 0.44054      | 425.64450      | 0.42564           | 440.543    | 18.21 | 0.55        | 0.00             | 0             | 1,000.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.34     | Call       | 375.34610   | 0.37535      | 364.32260      | 0.36432           | 375.346    | 18.42 | 0.49        | 0.00             | 0             | 2,500.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.45     | Put        | 485.95920   | 0.48596      | 510.60730      | 0.51061           | 485.959    | 18.70 | 0.55        | 0.00             | 0             | 10,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.50     | Call       | 313.74840   | 0.31375      | 305.10960      | 0.30511           | 313.748    | 18.83 | 0.43        | 0.00             | 0             | 1,000.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.55     | Call       | 296.43670   | 0.29644      | 288.48360      | 0.28848           | 296.437    | 18.95 | 0.41        | 0.00             | 0             | 10,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.75     | Put        | 689.58020   | 0.68958      | 718.06220      | 0.71806           | 689.580    | 19.46 | 0.65        | 0.00             | 0             | 1,000.00  |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.75     | Call       | 235.58020   | 0.23558      | 230.06220      | 0.23006           | 235.580    | 19.46 | 0.35        | 0.00             | 0             | 35,201.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.85     | Put        | 763.73630   | 0.76374      | 793.25860      | 0.79326           | 763.736    | 19.71 | 0.68        | 0.00             | 0             | 15,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.90     | Put        | 801.85120   | 0.80185      | 831.84800      | 0.83185           | 801.851    | 19.84 | 0.70        | 0.00             | 0             | 10,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 17.00     | Put        | 879.99770   | 0.88000      | 910.86140      | 0.91086           | 879.998    | 20.09 | 0.73        | 0.00             | 0             | 201.00    |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 17.18     | Call       | 142.27390   | 0.14227      | 140.14410      | 0.14014           | 142.274    | 20.53 | 0.23        | 0.00             | 0             | 12,500.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 17.41     | Call       | 108.09560   | 0.10810      | 106.97010      | 0.10697           | 108.096    | 21.08 | 0.18        | 0.00             | 0             | 20,000.00 |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 18.24     | Call       | 38.91380    | 0.03891      | 39.23990       | 0.03924           | 38.914     | 22.83 | 0.07        | 0.00             | 0             | 12,500.00 |
| \$ / R           | On 15/03/2016 | Any day expiry          |           |            | 16.29900    | 16.29900     | 16.26510       | 16.26510          |            | 18.38 | 0.00        | 0.00             | 0             | 350.00    |
| \$ / R           | On 16/03/2016 | Any day expiry          |           |            | 16.30210    | 16.30210     | 16.26820       | 16.26820          |            | 18.44 | 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   | 2.26430     | 0.00226   | 2.03930      | 0.00204        | 2.264             | 23.52      | 0.01  | 0.00        | 0                | 17,991.00     |
| \$ / R           | On 16/03/2016 | Any day expiry | 14.63 | Call  | 1,682.96340 | 1.68296   | 1,650.00660  | 1.65001        | 1,682.963         | 17.11      | 0.97  | 0.00        | 0                | 17,991.00     |
| \$ / R           | On 23/03/2016 | Any day expiry |       |       | 16.32350    | 16.32350  | 16.28970     | 16.28970       |                   | 18.46      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 23/03/2016 | Any day expiry | 13.67 | Put   | 4.67670     | 0.00468   | 4.55320      | 0.00455        | 4.677             | 21.34      | 0.01  | 0.00        | 0                | 19,744.00     |
| \$ / R           | On 23/03/2016 | Any day expiry | 14.97 | Call  | 1,391.28570 | 1.39129   | 1,361.00100  | 1.36100        | 1,391.286         | 17.15      | 0.92  | 0.00        | 0                | 19,744.00     |
| \$ / R           | On 29/03/2016 | Any day expiry |       |       | 16.34190    | 16.34190  | 16.30810     | 16.30810       |                   | 18.40      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 29/03/2016 | Any day expiry | 11.80 | Put   | 0.17970     | 0.00018   | 0.15070      | 0.00015        | 0.180             | 25.48      | 0.00  | 0.00        | 0                | 250.00        |
| \$ / R           | On 29/03/2016 | Any day expiry | 13.50 | Put   | 4.91760     | 0.00492   | 4.58350      | 0.00458        | 4.918             | 21.64      | 0.01  | 0.00        | 0                | 150.00        |
| \$ / R           | On 29/03/2016 | Any day expiry | 15.25 | Call  | 1,175.64400 | 1.17564   | 1,145.96430  | 1.14596        | 1,175.644         | 17.32      | 0.86  | 0.00        | 0                | 250.00        |
| \$ / R           | On 29/03/2016 | Any day expiry | 15.96 | Call  | 666.80770   | 0.66681   | 645.53720    | 0.64554        | 666.808           | 18.01      | 0.65  | 0.00        | 0                | 150.00        |
| \$ / R           | On 31/03/2016 | Any day expiry |       |       | 16.34800    | 16.34800  | 16.31420     | 16.31420       |                   | 18.58      | 0.00  | 0.00        | 0                | 35.00         |
| \$ / R           | On 04/04/2016 | Any day expiry |       |       | 16.36030    | 16.36030  | 16.32650     | 16.32650       |                   | 18.51      | 0.00  | 0.00        | 0                | 140.00        |
| \$ / R           | On 05/04/2016 | Any day expiry |       |       | 16.36330    | 16.36330  | 16.32960     | 16.32960       |                   | 18.53      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 05/04/2016 | Any day expiry | 15.87 | Call  | 761.68750   | 0.76169   | 739.81350    | 0.73981        | 761.688           | 17.92      | 0.67  | 0.00        | 0                | 5,000.00      |
| \$ / R           | On 06/04/2016 | Any day expiry |       |       | 16.36650    | 16.36650  | 16.33280     | 16.33280       |                   | 18.55      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 07/04/2016 | Any day expiry |       |       | 16.36970    | 16.36970  | 16.33600     | 16.33600       |                   | 18.56      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 07/04/2016 | Any day expiry | 16.23 | Call  | 574.08020   | 0.57408   | 558.70460    | 0.55870        | 574.080           | 18.41      | 0.56  | 0.00        | 0                | 5,000.00      |
| \$ / R           | On 15/04/2016 | Any day expiry |       |       | 16.39510    | 16.39510  | 16.36140     | 16.36140       |                   | 18.65      | 0.00  | 0.00        | 0                | 1,960.00      |
| \$ / R           | On 18/04/2016 | Any day expiry |       |       | 16.40470    | 16.40470  | 16.37090     | 16.37090       |                   | 18.56      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 18/04/2016 | Any day expiry | 13.97 | Put   | 17.79200    | 0.01779   | 17.94180     | 0.01794        | 17.792            | 19.41      | 0.03  | 0.00        | 0                | 17,896.00     |
| \$ / R           | On 18/04/2016 | Any day expiry | 15.42 | Call  | 1,139.51850 | 1.13952   | 1,114.25620  | 1.11426        | 1,139.519         | 17.40      | 0.80  | 0.00        | 0                | 17,896.00     |
| \$ / R           | On 18/04/2016 | Any day expiry | 17.09 | Call  | 322.53840   | 0.32254   | 319.25690    | 0.31926        | 322.538           | 19.97      | 0.34  | 0.00        | 0                | 5,000.00      |
| \$ / R           | On 20/04/2016 | Any day expiry |       |       | 16.41100    | 16.41100  | 16.37720     | 16.37720       |                   | 18.59      | 0.00  | 0.00        | 0                | 700.00        |
| \$ / R           | On 25/04/2016 | Any day expiry |       |       | 16.42690    | 16.42690  | 16.39310     | 16.39310       |                   | 18.52      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 25/04/2016 | Any day expiry | 16.81 | Call  | 434.84250   | 0.43484   | 430.58740    | 0.43059        | 434.843           | 19.33      | 0.42  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 26/04/2016 | Any day expiry |       |       | 16.43010    | 16.43010  | 16.39630     | 16.39630       |                   | 18.54      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 26/04/2016 | Any day expiry | 11.80 | Put   | 1.28320     | 0.00128   | 1.20880      | 0.00121        | 1.283             | 24.85      | 0.00  | 0.00        | 0                | 250.00        |
| \$ / R           | On 26/04/2016 | Any day expiry | 13.50 | Put   | 12.00510    | 0.01201   | 11.16730     | 0.01117        | 12.005            | 20.49      | 0.02  | 0.00        | 0                | 150.00        |
| \$ / R           | On 26/04/2016 | Any day expiry | 15.66 | Call  | 1,006.67780 | 1.00668   | 985.85620    | 0.98586        | 1,006.678         | 17.57      | 0.73  | 0.00        | 0                | 250.00        |
| \$ / R           | On 26/04/2016 | Any day expiry | 16.29 | Call  | 644.97460   | 0.64497   | 634.89700    | 0.63490        | 644.975           | 18.39      | 0.56  | 0.00        | 0                | 150.00        |
| \$ / R           | On 26/04/2016 | Any day expiry | 16.69 | Call  | 480.68750   | 0.48069   | 475.53750    | 0.47554        | 480.688           | 19.11      | 0.45  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 29/04/2016 | Any day expiry |       |       | 16.43970    | 16.43970  | 16.40580     | 16.40580       |                   | 18.54      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 04/05/2016 | Any day expiry |       |       | 16.70340    | 16.70340  | 16.70340     | 16.70340       |                   | 0.00       | 0.00  | 0.00        | 0                | 370.00        |
| \$ / R           | On 10/05/2016 | Any day expiry |       |       | 16.47480    | 16.47480  | 16.44090     | 16.44090       |                   | 18.68      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 10/05/2016 | Any day expiry | 14.28 | Put   | 38.98340    | 0.03898   | 39.85140     | 0.03985        | 38.983            | 18.11      | 0.06  | 0.00        | 0                | 8,403.00      |
| \$ / R           | On 10/05/2016 | Any day expiry | 15.51 | Call  | 1,179.59700 | 1.17960   | 1,158.30250  | 1.15830        | 1,179.597         | 17.42      | 0.76  | 0.00        | 0                | 8,403.00      |
| \$ / R           | On 13/05/2016 | Any day expiry |       |       | 16.48450    | 16.48450  | 16.45050     | 16.45050       |                   | 18.74      | 0.00  | 0.00        | 0                | 50.00         |
| \$ / R           | On 17/05/2016 | Any day expiry |       |       | 16.49730    | 16.49730  | 16.46340     | 16.46340       |                   | 18.71      | 0.00  | 0.00        | 0                | 100.00        |
| \$ / R           | On 27/05/2016 | Any day expiry |       |       | 16.52950    | 16.52950  | 16.49550     | 16.49550       |                   | 18.77      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 27/05/2016 | Any day expiry | 11.80 | Put   | 3.31750     | 0.00332   | 3.05800      | 0.00306        | 3.318             | 23.78      | 0.00  | 0.00        | 0                | 250.00        |
| \$ / R           | On 27/05/2016 | Any day expiry | 13.50 | Put   | 16.76790    | 0.01677   | 15.63080     | 0.01563        | 16.768            | 18.92      | 0.02  | 0.00        | 0                | 150.00        |
| \$ / R           | On 27/05/2016 | Any day expiry | 16.13 | Call  | 883.33940   | 0.88334   | 871.10850    | 0.87111        | 883.339           | 18.26      | 0.61  | 0.00        | 0                | 250.00        |
| \$ / R           | On 27/05/2016 | Any day expiry | 16.70 | Call  | 626.12750   | 0.62613   | 621.24770    | 0.62125        | 626.128           | 19.13      | 0.48  | 0.00        | 0                | 150.00        |
| \$ / R           | On 31/05/2016 | Any day expiry |       |       | 16.54240    | 16.54240  | 16.50830     | 16.50830       |                   | 18.81      | 0.00  | 0.00        | 0                | 230.00        |

| 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 06/06/2016 | Any day expiry          |             |           | 16.56170     | 16.56170       |                   | 16.52750   | 16.52750 | 18.81       | 0.00             | 0.00          | 0          | 0.00 |
| \$ / R           | 12.20  | Put        | On 06/06/2016 | Any day expiry          | 5.25510     | 0.00526   |              | 4.67460        | 0.00467           | 5.255      | 22.03    | 0.01        | 0.00             | 0             | 1,000.00   |      |
| \$ / R           | 15.45  | Call       | On 06/06/2016 | Any day expiry          | 1,351.18090 | 1.35118   |              | 1,329.55200    | 1.32955           | 1,351.181  | 17.47    | 0.77        | 0.00             | 0             | 1,000.00   |      |
| \$ / R           |        |            | On 08/06/2016 | Any day expiry          | 16.56810    | 16.56810  |              | 16.53400       | 16.53400          |            | 18.91    | 0.00        | 0.00             | 0             | 0.00       |      |
| \$ / R           | 14.60  | Put        | On 08/06/2016 | Any day expiry          | 83.25880    | 0.08326   |              | 86.42360       | 0.08642           | 83.259     | 17.44    | 0.10        | 0.00             | 0             | 8,219.00   |      |
| \$ / R           | 15.78  | Call       | On 08/06/2016 | Any day expiry          | 1,138.35750 | 1.13836   |              | 1,121.79330    | 1.12179           | 1,138.358  | 17.74    | 0.70        | 0.00             | 0             | 8,219.00   |      |
| \$ / R           |        |            | On 09/06/2016 | Any day expiry          | 16.57130    | 16.57130  |              | 16.53720       | 16.53720          |            | 18.92    | 0.00        | 0.00             | 0             | 264.00     |      |
| \$ / R           |        |            | On 13/06/2016 | Foreign Exchange Future | 16.58420    | 16.58420  |              | 16.55000       | 16.55000          |            | 18.89    | 0.00        | 93,899,740.40    | 5,662         | 101,223.00 |      |
| \$ / R           | 12.16  | Put        | On 13/06/2016 | Foreign Exchange Future | 5.32850     | 0.00533   |              | 4.74640        | 0.00475           | 5.329      | 21.76    | 0.01        | 0.00             | 0             | 330.00     |      |
| \$ / R           | 12.91  | Put        | On 13/06/2016 | Foreign Exchange Future | 9.44840     | 0.00945   |              | 8.44470        | 0.00844           | 9.448      | 19.41    | 0.01        | 0.00             | 0             | 6,600.00   |      |
| \$ / R           | 13.00  | Put        | On 13/06/2016 | Foreign Exchange Future | 10.12840    | 0.01013   |              | 9.05740        | 0.00906           | 10.128     | 19.12    | 0.01        | 0.00             | 0             | 750.00     |      |
| \$ / R           | 13.20  | Put        | On 13/06/2016 | Foreign Exchange Future | 11.83290    | 0.01183   |              | 10.59610       | 0.01060           | 11.833     | 18.50    | 0.02        | 0.00             | 0             | 700.00     |      |
| \$ / R           | 13.50  | Call       | On 13/06/2016 | Foreign Exchange Future | 3,101.99620 | 3.10200   |              | 3,067.14990    | 3.06715           | 3,101.996  | 18.06    | 0.97        | 0.00             | 0             | 53,633.00  |      |
| \$ / R           | 13.50  | Put        | On 13/06/2016 | Foreign Exchange Future | 17.79620    | 0.01780   |              | 17.14990       | 0.01715           | 17.796     | 18.06    | 0.03        | 0.00             | 0             | 545.00     |      |
| \$ / R           | 13.53  | Put        | On 13/06/2016 | Foreign Exchange Future | 18.67610    | 0.01868   |              | 18.05240       | 0.01805           | 18.676     | 18.04    | 0.03        | 0.00             | 0             | 36,230.00  |      |
| \$ / R           | 14.25  | Put        | On 13/06/2016 | Foreign Exchange Future | 54.47680    | 0.05448   |              | 55.63760       | 0.05564           | 54.477     | 17.60    | 0.07        | 0.00             | 0             | 3,000.00   |      |
| \$ / R           | 14.50  | Put        | On 13/06/2016 | Foreign Exchange Future | 76.08300    | 0.07608   |              | 78.66310       | 0.07866           | 76.083     | 17.44    | 0.09        | 0.00             | 0             | 17,500.00  |      |
| \$ / R           | 14.85  | Put        | On 13/06/2016 | Foreign Exchange Future | 117.78030   | 0.11778   |              | 123.28470      | 0.12328           | 117.780    | 17.23    | 0.13        | 0.00             | 0             | 8,000.00   |      |
| \$ / R           | 14.93  | Call       | On 13/06/2016 | Foreign Exchange Future | 1,783.72310 | 1.78372   |              | 1,756.60480    | 1.75660           | 1,783.723  | 17.18    | 0.86        | 0.00             | 0             | 330.00     |      |
| \$ / R           | 15.00  | Call       | On 13/06/2016 | Foreign Exchange Future | 1,726.22450 | 1.72622   |              | 1,700.26450    | 1.70026           | 1,726.225  | 17.20    | 0.85        | 0.00             | 0             | 53,633.00  |      |
| \$ / R           | 16.00  | Put        | On 13/06/2016 | Foreign Exchange Future | 448.24200   | 0.44824   |              | 468.57800      | 0.46858           | 448.242    | 18.04    | 0.35        | 0.00             | 0             | 25,705.00  |      |
| \$ / R           | 16.10  | Call       | On 13/06/2016 | Foreign Exchange Future | 977.95900   | 0.97796   |              | 965.35260      | 0.96535           | 977.959    | 18.18    | 0.63        | 0.00             | 0             | 3,000.00   |      |
| \$ / R           | 16.17  | Put        | On 13/06/2016 | Foreign Exchange Future | 527.06460   | 0.52706   |              | 549.52880      | 0.54953           | 527.065    | 18.28    | 0.39        | 0.00             | 0             | 20,000.00  |      |
| \$ / R           | 16.23  | Call       | On 13/06/2016 | Foreign Exchange Future | 910.74400   | 0.91074   |              | 899.74600      | 0.89975           | 910.744    | 18.37    | 0.60        | 0.00             | 0             | 750.00     |      |
| \$ / R           | 16.50  | Put        | On 13/06/2016 | Foreign Exchange Future | 699.59440   | 0.69959   |              | 725.96900      | 0.72597           | 699.594    | 18.75    | 0.46        | 0.00             | 0             | 300.00     |      |
| \$ / R           | 16.53  | Call       | On 13/06/2016 | Foreign Exchange Future | 770.70800   | 0.77071   |              | 763.21910      | 0.76322           | 770.708    | 18.79    | 0.53        | 0.00             | 0             | 36,230.00  |      |
| \$ / R           | 16.65  | Put        | On 13/06/2016 | Foreign Exchange Future | 786.62790   | 0.78663   |              | 815.00230      | 0.81500           | 786.628    | 18.98    | 0.49        | 0.00             | 0             | 850.00     |      |
| \$ / R           | 16.92  | Put        | On 13/06/2016 | Foreign Exchange Future | 956.92940   | 0.95693   |              | 987.58570      | 0.98759           | 956.929    | 19.43    | 0.55        | 0.00             | 0             | 10,000.00  |      |
| \$ / R           | 16.93  | Call       | On 13/06/2016 | Foreign Exchange Future | 617.71150   | 0.61771   |              | 614.24830      | 0.61425           | 617.712    | 19.45    | 0.45        | 0.00             | 0             | 700.00     |      |
| \$ / R           | 16.95  | Call       | On 13/06/2016 | Foreign Exchange Future | 610.93250   | 0.61093   |              | 607.62490      | 0.60762           | 610.933    | 19.48    | 0.45        | 0.00             | 0             | 8,000.00   |      |
| \$ / R           | 17.06  | Call       | On 13/06/2016 | Foreign Exchange Future | 574.97750   | 0.57498   |              | 572.48590      | 0.57249           | 574.978    | 19.67    | 0.43        | 0.00             | 0             | 550.00     |      |
| \$ / R           | 18.00  | Call       | On 13/06/2016 | Foreign Exchange Future | 347.25040   | 0.34725   |              | 349.14720      | 0.34915           | 347.250    | 21.32    | 0.28        | 0.00             | 0             | 850.00     |      |
| \$ / R           | 18.07  | Call       | On 13/06/2016 | Foreign Exchange Future | 334.92540   | 0.33493   |              | 336.98190      | 0.33698           | 334.925    | 21.44    | 0.27        | 0.00             | 0             | 17,500.00  |      |
| \$ / R           | 18.17  | Call       | On 13/06/2016 | Foreign Exchange Future | 318.18840   | 0.31819   |              | 320.45500      | 0.32045           | 318.188    | 21.62    | 0.26        | 0.00             | 0             | 6,600.00   |      |
| \$ / R           | 18.60  | Call       | On 13/06/2016 | Foreign Exchange Future | 252.96800   | 0.25297   |              | 255.35200      | 0.25535           | 252.968    | 22.27    | 0.21        | 0.00             | 0             | 25,000.00  |      |
| \$ / R           |        |            | On 24/06/2016 | Any day expiry          | 16.61960    | 16.61960  |              | 16.58530       | 16.58530          |            | 18.93    | 0.00        | 0.00             | 0             | 0.00       |      |
| \$ / R           | 15.17  | Put        | On 24/06/2016 | Any day expiry          | 191.28860   | 0.19129   |              | 201.34500      | 0.20134           | 191.289    | 17.36    | 0.18        | 0.00             | 0             | 7,900.00   |      |
| \$ / R           | 16.64  | Call       | On 24/06/2016 | Any day expiry          | 775.29020   | 0.77529   |              | 768.68500      | 0.76868           | 775.290    | 18.99    | 0.52        | 0.00             | 0             | 7,900.00   |      |
| \$ / R           |        |            | On 28/06/2016 | Any day expiry          | 16.63250    | 16.63250  |              | 16.59810       | 16.59810          |            | 18.90    | 0.00        | 0.00             | 0             | 0.00       |      |
| \$ / R           | 11.80  | Put        | On 28/06/2016 | Any day expiry          | 4.48240     | 0.00448   |              | 4.04310        | 0.00404           | 4.482      | 22.10    | 0.01        | 0.00             | 0             | 250.00     |      |
| \$ / R           | 13.50  | Put        | On 28/06/2016 | Any day expiry          | 19.58820    | 0.01959   |              | 17.91170       | 0.01791           | 19.588     | 17.59    | 0.03        | 0.00             | 0             | 150.00     |      |
| \$ / R           | 16.62  | Call       | On 28/06/2016 | Any day expiry          | 800.10450   | 0.80010   |              | 793.20490      | 0.79320           | 800.104    | 18.93    | 0.53        | 0.00             | 0             | 250.00     |      |
| \$ / R           | 17.04  | Call       | On 28/06/2016 | Any day expiry          | 644.46590   | 0.64447   |              | 641.38070      | 0.64138           | 644.466    | 19.61    | 0.45        | 0.00             | 0             | 150.00     |      |
| \$ / R           |        |            | On 26/07/2016 | Any day expiry          | 16.72260    | 16.72260  |              | 16.68800       | 16.68800          |            | 19.03    | 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 26/07/2016 | Any day expiry          | 16.60 | Put   | 806.12300   | 0.80612   | 832.84270    | 0.83284        | 806.123           | 18.88      | 0.45  | 0.00         | 0                | 7,229.00      |
| \$ / R           | On 26/07/2016 | Any day expiry          | 18.19 | Call  | 455.03640   | 0.45504   | 457.62140    | 0.45762        | 455.036           | 21.37      | 0.31  | 0.00         | 0                | 7,229.00      |
| \$ / R           | On 27/07/2016 | Any day expiry          |       |       | 16.72580    | 16.72580  | 16.69120     | 16.69120       |                   | 19.04      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 27/07/2016 | Any day expiry          | 11.80 | Put   | 5.53560     | 0.00554   | 5.17690      | 0.00518        | 5.536             | 20.99      | 0.01  | 0.00         | 0                | 250.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          | 13.50 | Put   | 20.88130    | 0.02088   | 18.96090     | 0.01896        | 20.881            | 16.59      | 0.03  | 0.00         | 0                | 150.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          | 17.13 | Call  | 731.95710   | 0.73196   | 728.92860    | 0.72893        | 731.957           | 19.69      | 0.46  | 0.00         | 0                | 250.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          | 17.45 | Call  | 632.88610   | 0.63289   | 632.20110    | 0.63220        | 632.886           | 20.18      | 0.41  | 0.00         | 0                | 150.00        |
| \$ / R           | On 11/08/2016 | Any day expiry          |       |       | 16.77500    | 16.77500  | 16.74030     | 16.74030       |                   | 19.10      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 11/08/2016 | Any day expiry          | 12.70 | Put   | 10.87990    | 0.01088   | 9.92940      | 0.00993        | 10.880            | 18.00      | 0.01  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 11/08/2016 | Any day expiry          | 15.52 | Call  | 1,593.59410 | 1.59359   | 1,573.04770  | 1.57305        | 1,593.594         | 17.61      | 0.75  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 15/08/2016 | Any day expiry          |       |       | 16.78850    | 16.78850  | 16.75370     | 16.75370       |                   | 19.15      | 0.00  | 0.00         | 0                | 105.00        |
| \$ / R           | On 26/08/2016 | Any day expiry          |       |       | 16.82570    | 16.82570  | 16.79050     | 16.79050       |                   | 19.19      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 26/08/2016 | Any day expiry          | 11.80 | Put   | 7.19650     | 0.00720   | 6.90600      | 0.00691        | 7.196             | 20.33      | 0.01  | 0.00         | 0                | 250.00        |
| \$ / R           | On 26/08/2016 | Any day expiry          | 13.50 | Put   | 19.45260    | 0.01945   | 17.45910     | 0.01746        | 19.453            | 15.49      | 0.03  | 0.00         | 0                | 150.00        |
| \$ / R           | On 26/08/2016 | Any day expiry          | 17.70 | Call  | 675.99290   | 0.67599   | 675.78560    | 0.67579        | 675.993           | 20.49      | 0.40  | 0.00         | 0                | 250.00        |
| \$ / R           | On 26/08/2016 | Any day expiry          | 17.93 | Call  | 617.61140   | 0.61761   | 618.43310    | 0.61843        | 617.611           | 20.84      | 0.37  | 0.00         | 0                | 150.00        |
| \$ / R           | On 06/09/2016 | Any day expiry          |       |       | 16.86290    | 16.86290  | 16.82740     | 16.82740       |                   | 19.29      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 08/09/2016 | Any day expiry          |       |       | 16.86970    | 16.86970  | 16.83410     | 16.83410       |                   | 19.29      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 08/09/2016 | Any day expiry          | 13.78 | Put   | 33.05120    | 0.03305   | 31.02770     | 0.03103        | 33.051            | 15.39      | 0.04  | 0.00         | 0                | 48,990.00     |
| \$ / R           | On 08/09/2016 | Any day expiry          | 17.30 | Call  | 843.60940   | 0.84361   | 840.68730    | 0.84069        | 843.609           | 19.85      | 0.47  | 0.00         | 0                | 48,990.00     |
| \$ / R           | On 09/09/2016 | Any day expiry          |       |       | 16.87310    | 16.87310  | 16.83750     | 16.83750       |                   | 19.30      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 13/09/2016 | Any day expiry          |       |       | 16.88660    | 16.88660  | 16.85090     | 16.85090       |                   | 19.28      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 13/09/2016 | Any day expiry          | 14.95 | Put   | 205.98840   | 0.20599   | 214.57240    | 0.21457        | 205.988           | 17.02      | 0.16  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 13/09/2016 | Any day expiry          | 18.71 | Call  | 511.87720   | 0.51188   | 514.43000    | 0.51443        | 511.877           | 21.87      | 0.30  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 15/09/2016 | Any day expiry          |       |       | 16.89340    | 16.89340  | 16.85760     | 16.85760       |                   | 19.29      | 0.00  | 0.00         | 0                | 259.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future |       |       | 16.90690    | 16.90690  | 16.87100     | 16.87100       |                   | 19.28      | 0.00  | 8,453,450.00 | 500              | 121,240.00    |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put   | 16.31290    | 0.01631   | 14.72680     | 0.01473        | 16.313            | 15.56      | 0.02  | 0.00         | 0                | 405.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.50 | Put   | 115.79130   | 0.11579   | 118.15760    | 0.11816        | 115.791           | 16.30      | 0.11  | 0.00         | 0                | 17,500.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 17.50 | Call  | 821.13520   | 0.82114   | 818.82800    | 0.81883        | 821.135           | 20.11      | 0.45  | 0.00         | 0                | 405.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 17.70 | Call  | 761.63770   | 0.76164   | 760.53730    | 0.76054        | 761.638           | 20.39      | 0.42  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 19.55 | Call  | 394.96590   | 0.39497   | 398.33620    | 0.39834        | 394.966           | 22.90      | 0.24  | 0.00         | 0                | 17,500.00     |
| \$ / R           | On 28/09/2016 | Any day expiry          |       |       | 16.93730    | 16.93730  | 16.90110     | 16.90110       |                   | 19.29      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 28/09/2016 | Any day expiry          | 11.80 | Put   | 9.03520     | 0.00904   | 8.76190      | 0.00876        | 9.035             | 19.74      | 0.01  | 0.00         | 0                | 250.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 13.50 | Put   | 18.57900    | 0.01858   | 16.60790     | 0.01661        | 18.579            | 14.61      | 0.02  | 0.00         | 0                | 150.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 18.25 | Call  | 654.15970   | 0.65416   | 655.42290    | 0.65542        | 654.160           | 21.17      | 0.36  | 0.00         | 0                | 250.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 18.41 | Call  | 619.09950   | 0.61910   | 620.93400    | 0.62093        | 619.099           | 21.40      | 0.35  | 0.00         | 0                | 150.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          |       |       | 17.03200    | 17.03200  | 16.99500     | 16.99500       |                   | 19.43      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 26/10/2016 | Any day expiry          | 11.80 | Put   | 9.91110     | 0.00991   | 9.97270      | 0.00997        | 9.911             | 19.14      | 0.01  | 0.00         | 0                | 250.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 13.50 | Put   | 23.15990    | 0.02316   | 24.89150     | 0.02489        | 23.160            | 14.63      | 0.03  | 0.00         | 0                | 150.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 18.77 | Call  | 632.43260   | 0.63243   | 635.03810    | 0.63504        | 632.433           | 21.76      | 0.33  | 0.00         | 0                | 250.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 18.85 | Call  | 616.31130   | 0.61631   | 619.05680    | 0.61906        | 616.311           | 21.86      | 0.33  | 0.00         | 0                | 150.00        |
| \$ / R           | On 28/11/2016 | Any day expiry          |       |       | 17.14490    | 17.14490  | 17.10850     | 17.10850       |                   | 19.52      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 28/11/2016 | Any day expiry          | 11.80 | Put   | 10.77900    | 0.01078   | 10.66550     | 0.01067        | 10.779            | 18.54      | 0.01  | 0.00         | 0                | 250.00        |
| \$ / R           | On 28/11/2016 | Any day expiry          | 13.50 | Put   | 26.84780    | 0.02685   | 31.35320     | 0.03135        | 26.848            | 14.49      | 0.03  | 0.00         | 0                | 150.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R           | On 28/11/2016 | Any day expiry          | 19.40 | Call  | 611.70980   | 0.61171   | 615.18850    | 0.61519        | 611.710           | 22.39      | 0.31  | 0.00           | 0                | 400.00        |
| \$ / R           | On 14/12/2016 | Any day expiry          |       |       | 17.20010    | 17.20010  | 17.16410     | 17.16410       |                   | 19.56      | 0.00  | 0.00           | 0                | 251.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future |       |       | 17.21730    | 17.21730  | 17.18140     | 17.18140       |                   | 19.56      | 0.00  | 2,582,595.00   | 150              | 14,303.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put   | 12.89180    | 0.01289   | 13.06110     | 0.01306        | 12.892            | 18.54      | 0.01  | 0.00           | 0                | 250.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.22 | Put   | 18.50390    | 0.01850   | 17.19420     | 0.01719        | 18.504            | 14.31      | 0.02  | 0.00           | 0                | 725.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.35 | Put   | 18.97070    | 0.01897   | 17.57490     | 0.01757        | 18.971            | 13.91      | 0.02  | 0.00           | 0                | 6,600.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put   | 19.51690    | 0.01952   | 18.01630     | 0.01802        | 19.517            | 13.45      | 0.02  | 0.00           | 0                | 150.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.91 | Put   | 239.60290   | 0.23960   | 250.91230    | 0.25091        | 239.603           | 16.64      | 0.16  | 0.00           | 0                | 100.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.98 | Put   | 260.20390   | 0.26020   | 272.88760    | 0.27289        | 260.204           | 16.80      | 0.17  | 0.00           | 0                | 1,700.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.00 | Put   | 266.27250   | 0.26627   | 279.36290    | 0.27936        | 266.273           | 16.84      | 0.17  | 0.00           | 0                | 27,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.20 | Put   | 331.51170   | 0.33151   | 344.91150    | 0.34491        | 331.512           | 17.29      | 0.20  | 0.00           | 0                | 6,985.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.40 | Call  | 2,208.04590 | 2.20805   | 2,187.11500  | 2.18712        | 2,208.046         | 17.45      | 0.78  | 0.00           | 0                | 86,321.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.50 | Put   | 422.70200   | 0.42270   | 0.00000      | 0.00000        | 422.702           | 17.53      | 0.24  | 282,952,953.07 | 69,895           | 69,895.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.80 | Put   | 528.00140   | 0.52800   | 546.14890    | 0.54615        | 528.001           | 17.77      | 0.27  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.00 | Put   | 606.08790   | 0.60609   | 625.85210    | 0.62585        | 606.088           | 17.92      | 0.30  | 0.00           | 0                | 32,800.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.20 | Put   | 695.72230   | 0.69572   | 718.83540    | 0.71884        | 695.722           | 18.17      | 0.33  | 0.00           | 0                | 500.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.47 | Put   | 829.46640   | 0.82947   | 854.76790    | 0.85477        | 829.466           | 18.55      | 0.37  | 0.00           | 0                | 1,365.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.53 | Put   | 860.76990   | 0.86077   | 886.54110    | 0.88654        | 860.770           | 18.63      | 0.37  | 0.00           | 0                | 725.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.69 | Put   | 946.97860   | 0.94698   | 973.97390    | 0.97397        | 946.979           | 18.85      | 0.40  | 0.00           | 0                | 6,600.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.76 | Put   | 985.92180   | 0.98592   | 1,013.42730  | 1.01343        | 985.922           | 18.95      | 0.41  | 0.00           | 0                | 15,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 17.51 | Put   | 1,442.87470 | 1.44287   | 1,475.37980  | 1.47538        | 1,442.875         | 19.94      | 0.50  | 0.00           | 0                | 7,500.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.45 | Call  | 874.13790   | 0.87414   | 875.19470    | 0.87519        | 874.138           | 21.14      | 0.40  | 0.00           | 0                | 1,700.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.89 | Call  | 773.13870   | 0.77314   | 775.26980    | 0.77527        | 773.139           | 21.70      | 0.36  | 0.00           | 0                | 17,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.98 | Call  | 754.28430   | 0.75428   | 756.61550    | 0.75662        | 754.284           | 21.81      | 0.35  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.00 | Call  | 750.17460   | 0.75017   | 752.55410    | 0.75255        | 750.175           | 21.83      | 0.35  | 0.00           | 0                | 2,310.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.15 | Call  | 720.27880   | 0.72028   | 722.96320    | 0.72296        | 720.279           | 22.02      | 0.34  | 0.00           | 0                | 83,003.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.25 | Call  | 701.20870   | 0.70121   | 704.09140    | 0.70409        | 701.209           | 22.15      | 0.33  | 0.00           | 0                | 10,303.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.70 | Call  | 623.31280   | 0.62331   | 626.93360    | 0.62693        | 623.313           | 22.71      | 0.30  | 0.00           | 0                | 1,365.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call  | 615.39580   | 0.61540   | 619.09120    | 0.61909        | 615.396           | 22.77      | 0.30  | 0.00           | 0                | 150.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call  | 606.08300   | 0.60608   | 609.85510    | 0.60986        | 606.083           | 22.85      | 0.29  | 0.00           | 0                | 250.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.95 | Call  | 585.09500   | 0.58510   | 589.04520    | 0.58905        | 585.095           | 23.02      | 0.28  | 0.00           | 0                | 725.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.08 | Call  | 566.50780   | 0.56651   | 570.60710    | 0.57061        | 566.508           | 23.18      | 0.27  | 0.00           | 0                | 600.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.16 | Call  | 555.48440   | 0.55548   | 559.66940    | 0.55967        | 555.484           | 23.28      | 0.27  | 0.00           | 0                | 6,600.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.30 | Call  | 536.92920   | 0.53693   | 544.15310    | 0.54415        | 536.929           | 23.46      | 0.26  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.90 | Call  | 483.03080   | 0.48303   | 490.61420    | 0.49061        | 483.031           | 24.54      | 0.23  | 0.00           | 0                | 32,200.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 21.00 | Call  | 475.17900   | 0.47518   | 482.80560    | 0.48281        | 475.179           | 24.72      | 0.23  | 0.00           | 0                | 500.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 21.30 | Call  | 453.30820   | 0.45331   | 0.00000      | 0.00000        | 453.308           | 25.26      | 0.22  | 261,529,888.14 | 69,895           | 69,895.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future |       |       | 17.46220    | 17.46220  | 17.42740     | 17.42740       |                   | 20.02      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 16.75 | Put   | 1,034.43130 | 1.03443   | 1,061.83990  | 1.06184        | 1,034.431         | 18.99      | 0.38  | 0.00           | 0                | 1,800.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 21.42 | Call  | 621.04380   | 0.62104   | 626.64010    | 0.62664        | 621.044           | 24.79      | 0.26  | 0.00           | 0                | 1,800.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future |       |       | 17.67520    | 17.67520  | 17.63950     | 17.63950       |                   | 20.61      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R MAXI      | On 14/03/2016 | Foreign Exchange Future |       |       | 16.29600    | 16.29600  | 16.26200     | 16.26200       |                   | 18.32      | 0.00  | 831,096.00     | 51               | 1,096.00      |
| \$ / R MAXI      | On 13/06/2016 | Foreign Exchange Future |       |       | 16.58420    | 16.58420  | 16.55000     | 16.55000       |                   | 18.89      | 0.00  | 248,763.00     | 15               | 169.00        |

| 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 MAXI      | On 19/09/2016 | Foreign Exchange Future |        |            | 16.90690    |       | 16.90690   |           | 16.87100     | 16.87100       |                   | 19.28      | 0.00  | 50,720.70     | 3                | 93.00         |
| \$ / R MAXI      | On 19/12/2016 | Foreign Exchange Future |        |            | 17.21730    |       | 17.21730   |           | 17.18140     | 17.18140       |                   | 19.56      | 0.00  | 0.00          | 0                | 0.00          |
| £ / R            | On 26/02/2016 | Any day expiry          |        |            | 23.65340    |       | 23.65340   |           | 23.36210     | 23.36210       |                   | 19.65      | 0.00  | 0.00          | 0                | 163.00        |
| £ / R            | On 29/02/2016 | Any day expiry          |        |            | 23.66670    |       | 23.66670   |           | 23.37540     | 23.37540       |                   | 19.32      | 0.00  | 800,309.00    | 34               | 56.00         |
| £ / R            | On 07/03/2016 | Any day expiry          |        |            | 23.69780    |       | 23.69780   |           | 23.40670     | 23.40670       |                   | 19.44      | 0.00  | 0.00          | 0                | 115.00        |
| £ / R            | On 14/03/2016 | Foreign Exchange Future |        |            | 23.72950    |       | 23.72950   |           | 23.43800     | 23.43800       |                   | 19.58      | 0.00  | 77,002,227.50 | 3,245            | 34,574.00     |
| £ / R            | On 14/03/2016 | Foreign Exchange Future | 20.75  | Put        | 16.84210    |       | 0.01684    |           | 18.85870     | 0.01886        | 16.842            | 21.23      | 0.03  | 0.00          | 0                | 21,300.00     |
| £ / R            | On 14/03/2016 | Foreign Exchange Future | 22.05  | Put        | 83.50540    |       | 0.08351    |           | 117.05590    | 0.11706        | 83.505            | 18.82      | 0.11  | 0.00          | 0                | 6,000.00      |
| £ / R            | On 14/03/2016 | Foreign Exchange Future | 23.15  | Put        | 345.87500   |       | 0.34587    |           | 461.06470    | 0.46106        | 345.875           | 19.09      | 0.34  | 0.00          | 0                | 4,000.00      |
| £ / R            | On 14/03/2016 | Foreign Exchange Future | 23.95  | Call       | 523.53010   |       | 0.52353    |           | 414.48110    | 0.41448        | 523.530           | 19.94      | 0.46  | 0.00          | 0                | 11,400.00     |
| £ / R            | On 14/03/2016 | Foreign Exchange Future | 25.30  | Call       | 181.93910   |       | 0.18194    |           | 139.19420    | 0.13919        | 181.939           | 21.82      | 0.20  | 0.00          | 0                | 7,800.00      |
| £ / R            | On 15/04/2016 | Any day expiry          |        |            | 23.87600    |       | 23.87600   |           | 23.58350     | 23.58350       |                   | 19.79      | 0.00  | 0.00          | 0                | 116.00        |
| £ / R            | On 13/06/2016 | Foreign Exchange Future |        |            | 24.15630    |       | 24.15630   |           | 23.86010     | 23.86010       |                   | 19.92      | 0.00  | 966,252.00    | 40               | 2,766.00      |
| £ / R            | On 13/06/2016 | Foreign Exchange Future | 24.30  | Call       | 1,090.91050 |       | 1.09091    |           | 960.70680    | 0.96071        | 1,090.911         | 20.07      | 0.50  | 0.00          | 0                | 1,300.00      |
| £ / R            | On 13/06/2016 | Foreign Exchange Future | 26.50  | Call       | 488.14620   |       | 0.48815    |           | 425.29360    | 0.42529        | 488.146           | 22.30      | 0.27  | 0.00          | 0                | 2,600.00      |
| £ / R            | On 08/09/2016 | Any day expiry          |        |            | 24.58220    |       | 24.58220   |           | 24.28110     | 24.28110       |                   | 19.90      | 0.00  | 0.00          | 0                | 0.00          |
| £ / R            | On 08/09/2016 | Any day expiry          | 21.20  | Put        | 238.27760   |       | 0.23828    |           | 274.52320    | 0.27452        | 238.278           | 18.12      | 0.13  | 0.00          | 0                | 12,264.00     |
| £ / R            | On 08/09/2016 | Any day expiry          | 25.85  | Call       | 1,071.81060 |       | 1.07181    |           | 968.69860    | 0.96870        | 1,071.811         | 20.96      | 0.41  | 0.00          | 0                | 12,264.00     |
| £ / R            | On 19/09/2016 | Foreign Exchange Future |        |            | 24.63780    |       | 24.63780   |           | 24.33680     | 24.33680       |                   | 19.80      | 0.00  | 0.00          | 0                | 890.00        |
| £ / R            | On 19/12/2016 | Foreign Exchange Future |        |            | 25.10630    |       | 25.10630   |           | 24.80370     | 24.80370       |                   | 20.36      | 0.00  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 14/03/2016 | Foreign Exchange Future |        |            | 0.13738     |       | 0.13738    |           | 0.13528      | 0.13528        |                   | 21.38      | 0.00  | 0.00          | 0                | 5,897.00      |
| ¥ / R            | On 13/06/2016 | Foreign Exchange Future |        |            | 0.14018     |       | 0.14018    |           | 0.13803      | 0.13803        |                   | 20.19      | 0.00  | 0.00          | 0                | 4,588.00      |
| ¥ / R            | On 19/09/2016 | Foreign Exchange Future |        |            | 0.14340     |       | 0.14340    |           | 0.14120      | 0.14120        |                   | 19.87      | 0.00  | 0.00          | 0                | 947.00        |
| € / R            | On 19/02/2016 | Any day expiry          |        |            | 17.85980    |       | 17.85980   |           | 17.69740     | 17.69740       |                   | 19.18      | 0.00  | 0.00          | 0                | 0.00          |
| € / R            | On 19/02/2016 | Any day expiry          | 15.40  | Put        | 1.32740     |       | 0.00133    |           | 1.55530      | 0.00156        | 1.327             | 27.10      | 0.00  | 0.00          | 0                | 100.00        |
| € / R            | On 19/02/2016 | Any day expiry          | 16.06  | Call       | 1,806.67340 |       | 1.80667    |           | 1,645.00500  | 1.64500        | 1,806.673         | 24.96      | 0.98  | 0.00          | 0                | 100.00        |
| € / R            | On 24/02/2016 | Any day expiry          |        |            | 17.87760    |       | 17.87760   |           | 17.71530     | 17.71530       |                   | 18.94      | 0.00  | 0.00          | 0                | 100.00        |
| € / R            | On 26/02/2016 | Any day expiry          |        |            | 17.88160    |       | 17.88160   |           | 17.71940     | 17.71940       |                   | 19.13      | 0.00  | 301,707.50    | 17               | 34.00         |
| € / R            | On 07/03/2016 | Any day expiry          |        |            | 17.89150    |       | 17.89150   |           | 17.72960     | 17.72960       |                   | 19.00      | 0.00  | 71,110.00     | 4                | 5.00          |
| € / R            | On 14/03/2016 | Foreign Exchange Future |        |            | 17.95210    |       | 17.95210   |           | 17.79020     | 17.79020       |                   | 19.30      | 0.00  | 12,656,230.50 | 705              | 73,182.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 13.05  | Put        | 0.17780     |       | 0.00018    |           | 0.19060      | 0.00019        | 0.178             | 29.08      | 0.00  | 0.00          | 0                | 18,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 13.20  | Put        | 0.24940     |       | 0.00025    |           | 0.26750      | 0.00027        | 0.249             | 28.82      | 0.00  | 0.00          | 0                | 18,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 13.85  | Put        | 1.00360     |       | 0.00100    |           | 1.08130      | 0.00108        | 1.004             | 27.72      | 0.00  | 0.00          | 0                | 12,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 14.03  | Put        | 1.44540     |       | 0.00145    |           | 1.56030      | 0.00156        | 1.445             | 27.41      | 0.00  | 0.00          | 0                | 17,534.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 14.60  | Put        | 3.41940     |       | 0.00342    |           | 3.30660      | 0.00331        | 3.419             | 25.69      | 0.01  | 0.00          | 0                | 15,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 14.90  | Call       | 3,056.66590 |       | 3.05667    |           | 2,894.57160  | 2.89457        | 3,056.666         | 24.29      | 0.99  | 0.00          | 0                | 24,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 14.90  | Put        | 4.56590     |       | 0.00457    |           | 4.37160      | 0.00437        | 4.566             | 24.29      | 0.01  | 0.00          | 0                | 33,200.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 14.96  | Put        | 4.84310     |       | 0.00484    |           | 4.62900      | 0.00463        | 4.843             | 24.00      | 0.01  | 0.00          | 0                | 15,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 15.37  | Call       | 2,589.43240 |       | 2.58943    |           | 2,427.14690  | 2.42715        | 2,589.432         | 22.08      | 0.98  | 0.00          | 0                | 25,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 15.37  | Put        | 7.33240     |       | 0.00733    |           | 6.94690      | 0.00695        | 7.332             | 22.08      | 0.02  | 0.00          | 0                | 25,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 15.95  | Call       | 2,015.89100 |       | 2.01589    |           | 1,853.26190  | 1.85326        | 2,015.891         | 19.36      | 0.97  | 0.00          | 0                | 26,000.00     |



| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| € / R            | On 14/03/2016 | Foreign Exchange Future | 16.00  | Call       | 1,966.70690 |       | 1.96671    | 1,804.04680 | 1.80405      | 1,966.707      |                   | 19.12      | 0.97  | 0.00           | 0                | 650.00        |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 16.15  | Call       | 1,819.52420 |       | 1.81952    | 1,661.48540 | 1.66149      | 1,819.524      |                   | 18.42      | 0.96  | 0.00           | 0                | 24,000.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 16.30  | Call       | 1,677.51280 |       | 1.67751    | 1,521.92200 | 1.52192      | 1,677.513      |                   | 18.45      | 0.95  | 0.00           | 0                | 36,640.00     |
| € / R            | On 14/03/2016 | Foreign Exchange Future | 16.90  | Call       | 1,144.44940 |       | 1.14445    | 1,008.97020 | 1.00897      | 1,144.449      |                   | 18.58      | 0.84  | 0.00           | 0                | 19,500.00     |
| € / R            | On 22/03/2016 | Any day expiry          |        |            | 17.90940    |       | 17.90940   | 17.74750    | 17.74750     |                |                   | 19.39      | 0.00  | 0.00           | 0                | 293.00        |
| € / R            | On 24/03/2016 | Any day expiry          |        |            | 17.91710    |       | 17.91710   | 17.75530    | 17.75530     |                |                   | 19.48      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 15/04/2016 | Any day expiry          |        |            | 17.94550    |       | 17.94550   | 17.78360    | 17.78360     |                |                   | 19.40      | 0.00  | 0.00           | 0                | 11.00         |
| € / R            | On 26/04/2016 | Any day expiry          |        |            | 17.96470    |       | 17.96470   | 17.80270    | 17.80270     |                |                   | 19.23      | 0.00  | 0.00           | 0                | 25.00         |
| € / R            | On 29/04/2016 | Any day expiry          |        |            | 17.97970    |       | 17.97970   | 17.81780    | 17.81780     |                |                   | 19.29      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 25/05/2016 | Any day expiry          |        |            | 17.99720    |       | 17.99720   | 17.83520    | 17.83520     |                |                   | 19.09      | 0.00  | 0.00           | 0                | 74.00         |
| € / R            | On 27/05/2016 | Any day expiry          |        |            | 18.01860    |       | 18.01860   | 17.85650    | 17.85650     |                |                   | 19.10      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 13/06/2016 | Foreign Exchange Future |        |            | 18.31990    |       | 18.31990   | 18.15540    | 18.15540     |                |                   | 19.34      | 0.00  | 0.00           | 0                | 40,570.00     |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 14.20  | Put        | 15.29300    |       | 0.01529    | 14.93850    | 0.01494      | 15.293         |                   | 20.84      | 0.02  | 0.00           | 0                | 6,000.00      |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 15.96  | Call       | 2,455.42670 |       | 2.45543    | 2,303.63840 | 2.30364      | 2,455.427      |                   | 18.43      | 0.90  | 0.00           | 0                | 6,000.00      |
| € / R            | On 19/09/2016 | Foreign Exchange Future |        |            | 18.74150    |       | 18.74150   | 18.57350    | 18.57350     |                |                   | 19.45      | 0.00  | 5,622,450.00   | 300              | 6,298.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future |        |            | 19.15360    |       | 19.15360   | 18.98440    | 18.98440     |                |                   | 19.58      | 0.00  | 0.00           | 0                | 5,887.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 16.40  | Put        | 293.10900   |       | 0.29311    | 316.35650   | 0.31636      | 293.109        |                   | 18.12      | 0.16  | 0.00           | 0                | 2,912.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 16.90  | Put        | 404.86610   |       | 0.40487    | 435.32550   | 0.43533      | 404.866        |                   | 18.06      | 0.20  | 0.00           | 0                | 2,961.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 20.80  | Call       | 891.23850   |       | 0.89124    | 851.30460   | 0.85130      | 891.239        |                   | 21.22      | 0.38  | 0.00           | 0                | 2,912.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 21.90  | Call       | 674.43090   |       | 0.67443    | 648.70990   | 0.64871      | 674.431        |                   | 22.35      | 0.30  | 0.00           | 0                | 2,961.00      |
| 10Y STND         | On 17/12/2025 | Interest Rate Swap      |        |            | 103.52111   |       | 103.52111  | 104.02767   | 104.02767    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 10Y STND         | On 16/03/2026 | Interest Rate Swap      |        |            | 100.79898   |       | 100.79898  | 101.32259   | 101.32259    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 1Y STND          | On 19/12/2016 | Interest Rate Swap      |        |            | 100.18565   |       | 100.18565  | 100.21677   | 100.21677    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 1Y STND          | On 16/03/2017 | Interest Rate Swap      |        |            | 100.23979   |       | 100.23979  | 100.28314   | 100.28314    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 18/12/2017 | Interest Rate Swap      |        |            | 100.65515   |       | 100.65515  | 100.74596   | 100.74596    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 16/03/2018 | Interest Rate Swap      |        |            | 100.13450   |       | 100.13450  | 100.24691   | 100.24691    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 17/12/2020 | Interest Rate Swap      |        |            | 101.11887   |       | 101.11887  | 101.41255   | 101.41255    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 16/03/2021 | Interest Rate Swap      |        |            | 100.66278   |       | 100.66278  | 100.97004   | 100.97004    |                |                   |            | 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            |        |            | 461.41300   |       | 461.41300  | 459.30000   | 459.30000    |                |                   |            | 0.00  | 0.00           | 0                | 2.00          |
| AL37             | On 05/05/2016 | Index Future            |        |            | 469.76800   |       | 469.76800  | 467.61900   | 467.61900    |                |                   |            | 0.00  | 0.00           | 0                | 2.00          |
| AL37             | On 04/08/2016 | Index Future            |        |            | 478.69100   |       | 478.69100  | 476.50700   | 476.50700    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 04/02/2016 | Index Future            |        |            | 529.82100   |       | 529.82100  | 526.43000   | 526.43000    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 05/05/2016 | Index Future            |        |            | 539.41300   |       | 539.41300  | 535.96500   | 535.96500    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 04/08/2016 | Index Future            |        |            | 549.65900   |       | 549.65900  | 546.15200   | 546.15200    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ALBI             | On 04/02/2016 | Index Future            |        |            | 480.79700   |       | 480.79700  | 477.44500   | 477.44500    |                |                   |            | 0.00  | 572,148,430.00 | 119              | 177.00        |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| ALBI             | On 05/05/2016 | Index Future            |        |            | 489.50200   |       | 489.50200  |             | 486.09300    | 486.09300      |                   |            | 0.00  | 592,297,420.00 | 121              | 523.00        |
| ALBI             | On 04/08/2016 | Index Future            |        |            | 498.80000   |       | 498.80000  |             | 495.33200    | 495.33200      |                   |            | 0.00  | 0.00           | 0                | 133.00        |
| ALBI             | On 03/11/2016 | Index Future            |        |            | 509.13400   |       | 509.13400  |             | 505.58900    | 505.58900      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future |        |            | 11.54630    |       | 11.54630   |             | 11.43400     | 11.43400       |                   | 15.72      | 0.00  | 4,168,214.30   | 361              | 13,397.00     |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future | 9.80   | Put        | 2.25270     |       | 0.00225    |             | 2.45830      | 0.00246        | 2.253             | 20.97      | 0.01  | 0.00           | 0                | 200.00        |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future | 10.40  | Call       | 1,154.17240 |       | 1.15417    | 1,044.56240 | 1.04456      | 1,154.172      | 17.11             | 0.97       | 0.97  | 0.00           | 0                | 200.00        |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future | 10.80  | Put        | 30.69050    |       | 0.03069    | 45.81820    | 0.04582      | 30.691         | 16.22             | 0.10       | 0.10  | 0.00           | 0                | 200.00        |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future | 11.40  | Call       | 319.01660   |       | 0.31902    | 264.49440   | 0.26449      | 319.017        | 15.76             | 0.61       | 0.61  | 0.00           | 0                | 200.00        |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future | 11.41  | Call       | 313.14230   |       | 0.31314    | 259.42390   | 0.25942      | 313.142        | 15.76             | 0.60       | 0.60  | 0.00           | 0                | 200.00        |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future | 12.60  | Call       | 24.11060    |       | 0.02411    | 20.99520    | 0.02100      | 24.111         | 18.24             | 0.08       | 0.08  | 0.00           | 0                | 200.00        |
| AU\$ / R         | On 13/06/2016 | Foreign Exchange Future |        |            | 11.70200    |       | 11.70200   |             | 11.58860     | 11.58860       |                   | 16.55      | 0.00  | 0.00           | 0                | 3,317.00      |
| AU\$ / R         | On 19/09/2016 | Foreign Exchange Future |        |            | 11.88000    |       | 11.88000   |             | 11.76530     | 11.76530       |                   | 16.00      | 0.00  | 0.00           | 0                | 500.00        |
| AU\$ / R         | On 19/12/2016 | Foreign Exchange Future |        |            | 12.05430    |       | 12.05430   |             | 11.93920     | 11.93920       |                   | 16.07      | 0.00  | 0.00           | 0                | 69.00         |
| CAD/ R           | On 14/03/2016 | Foreign Exchange Future |        |            | 11.74360    |       | 11.74360   |             | 11.55850     | 11.55850       |                   | 14.92      | 0.00  | 0.00           | 0                | 0.00          |
| CAD/ R           | On 13/06/2016 | Foreign Exchange Future |        |            | 11.95380    |       | 11.95380   |             | 11.76600     | 11.76600       |                   | 15.95      | 0.00  | 0.00           | 0                | 0.00          |
| CHF / R          | On 14/03/2016 | Foreign Exchange Future |        |            | 16.11510    |       | 16.11510   |             | 15.99250     | 15.99250       |                   | 20.08      | 0.00  | 0.00           | 0                | 6,452.00      |
| CHF / R          | On 13/06/2016 | Foreign Exchange Future |        |            | 16.46980    |       | 16.46980   |             | 16.34430     | 16.34430       |                   | 20.32      | 0.00  | 0.00           | 0                | 0.00          |
| CNH / R          | On 14/03/2016 | Foreign Exchange Future |        |            | 2.44530     |       | 2.44530    |             | 2.43860      | 2.43860        |                   | 21.69      | 0.00  | 0.00           | 0                | 0.00          |
| CNH / R          | On 13/06/2016 | Foreign Exchange Future |        |            | 2.45810     |       | 2.45810    |             | 2.44800      | 2.44800        |                   | 20.77      | 0.00  | 0.00           | 0                | 0.00          |
| DKK / R          | On 14/03/2016 | Foreign Exchange Future |        |            | 2.40600     |       | 2.40600    |             | 2.38420      | 2.38420        |                   | 22.08      | 0.00  | 0.00           | 0                | 0.00          |
| DKK / R          | On 13/06/2016 | Foreign Exchange Future |        |            | 2.45590     |       | 2.45590    |             | 2.43400      | 2.43400        |                   | 21.99      | 0.00  | 0.00           | 0                | 0.00          |
| E170             | On 01/08/2021 | Price Contribution      |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| EL28             | On 04/08/2016 | Bond Future             |        |            | 128.64040   |       | 128.64040  |             | 128.68256    | 128.68256      |                   |            | 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             |        |            | 10.72115    |       | 77.75145   |             | 10.82978     | 77.07333       |                   |            | 0.00  | 0.00           | 0                | 141.00        |

| Contract Details | Strike        | Call / Put              | MTM | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| ES33             | On 05/05/2016 | Bond Future             |     | 10.82016  | 75.36741   |           | 10.93236     | 74.67786       |                   |            | 0.00  | 0.00           | 0                | 8,776.00      |
| ES33             | On 04/08/2016 | Bond Future             |     | 10.91219  | 76.81461   |           | 11.02801     | 76.11324       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES33             | On 03/11/2016 | Bond Future             |     | 10.98646  | 74.59755   |           | 11.10608     | 73.88201       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES42             | On 04/02/2016 | Bond Future             |     | 10.85110  | 82.14931   |           | 10.95956     | 81.38502       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES42             | On 05/05/2016 | Bond Future             |     | 10.94959  | 79.37398   |           | 11.06173     | 78.59677       |                   |            | 0.00  | 0.00           | 0                | 7,250.00      |
| 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                    |     | 480.12100 | 480.12100  |           | 477.03900    | 477.03900      |                   |            | 0.00  | 360,090,750.00 | 75               | 70.00         |
| GOVI             | On 05/05/2016 | GOVI                    |     | 488.81400 | 488.81400  |           | 485.67900    | 485.67900      |                   |            | 0.00  | 356,834,220.00 | 73               | 479.00        |
| GOVI             | On 04/08/2016 | GOVI                    |     | 498.09900 | 498.09900  |           | 494.91100    | 494.91100      |                   |            | 0.00  | 0.00           | 0                | 26.00         |
| GOVI             | On 03/11/2016 | GOVI                    |     | 508.41800 | 508.41800  |           | 505.15900    | 505.15900      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| HK\$/R           | On 14/03/2016 | Foreign Exchange Future |     | 2.09080   | 2.09080    |           | 2.08850      | 2.08850        |                   | 17.85      | 0.00  | 0.00           | 0                | 0.00          |
| HK\$/R           | On 13/06/2016 | Foreign Exchange Future |     | 2.12660   | 2.12660    |           | 2.12470      | 2.12470        |                   | 18.31      | 0.00  | 0.00           | 0                | 3,381.00      |
| HK\$/R           | On 19/09/2016 | Foreign Exchange Future |     | 2.16460   | 2.16460    |           | 2.16300      | 2.16300        |                   | 18.85      | 0.00  | 0.00           | 0                | 0.00          |
| HK\$/R           | On 19/12/2016 | Foreign Exchange Future |     | 2.19860   | 2.19860    |           | 2.19810      | 2.19810        |                   | 19.26      | 0.00  | 0.00           | 0                | 0.00          |
| I2025            | On 04/02/2016 | Bond Future             |     | 121.23626 | 121.23626  |           | 121.27653    | 121.27653      |                   |            | 0.00  | 0.00           | 0                | 2,062.00      |
| I2025            | On 05/05/2016 | Bond Future             |     | 123.41606 | 123.41606  |           | 123.45788    | 123.45788      |                   |            | 0.00  | 0.00           | 0                | 4,419.00      |
| I2025            | On 04/08/2016 | Bond Future             |     | 124.52907 | 124.52907  |           | 124.57444    | 124.57444      |                   |            | 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             |     | 101.99967 | 101.99967  |           | 102.03284    | 102.03284      |                   |            | 0.00  | 0.00           | 0                | 185.00        |
| I2033            | On 05/05/2016 | Bond Future             |     | 102.85800 | 102.85800  |           | 102.89251    | 102.89251      |                   |            | 0.00  | 0.00           | 0                | 2,032.00      |
| 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             |     | 126.66889 | 126.66889  |           | 126.71036    | 126.71036      |                   |            | 0.00  | 0.00           | 0                | 5,433.00      |
| I2038            | On 05/05/2016 | Bond Future             |     | 128.94625 | 128.94625  |           | 128.98942    | 128.98942      |                   |            | 0.00  | 0.00           | 0                | 18,557.00     |
| I2038            | On 04/08/2016 | Bond Future             |     | 130.00882 | 130.00882  |           | 130.05586    | 130.05586      |                   |            | 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             |     | 127.17865 | 127.17865  |           | 127.21991    | 127.21991      |                   |            | 0.00  | 0.00           | 0                | 227.00        |
| I2046            | On 05/05/2016 | Bond Future             |     | 128.03242 | 128.03242  |           | 128.07558    | 128.07558      |                   |            | 0.00  | 0.00           | 0                | 12,807.00     |
| I2046            | On 04/08/2016 | Bond Future             |     | 130.48553 | 130.48553  |           | 130.53221    | 130.53221      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2050            | On 04/02/2016 | Bond Future             |     | 137.17954 | 137.17954  |           | 137.22464    | 137.22464      |                   |            | 0.00  | 0.00           | 0                | 1,424.00      |
| I2050            | On 05/05/2016 | Bond Future             |     | 139.64573 | 139.64573  |           | 139.69281    | 139.69281      |                   |            | 0.00  | 0.00           | 0                | 16,456.00     |
| I2050            | On 04/08/2016 | Bond Future             |     | 140.75353 | 140.75353  |           | 140.80420    | 140.80420      |                   |            | 0.00  | 0.00           | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| I2050            | On 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            | 233.51000 |       | 233.51000  |           | 233.53600    | 233.53600      |                   |            | 0.00  | 56,042,400.00 | 24               | 194.00        |
| IGOV             | On 05/05/2016 | Index Future            | 237.70900 |       | 237.70900  |           | 237.73700    | 237.73700      |                   |            | 0.00  | 54,673,070.00 | 23               | 975.00        |
| IGOV             | On 04/08/2016 | Index Future            | 242.21500 |       | 242.21500  |           | 242.24700    | 242.24700      |                   |            | 0.00  | 0.00          | 0                | 81.00         |
| IGOV             | On 03/11/2016 | Index Future            | 247.21400 |       | 247.21400  |           | 247.24400    | 247.24400      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ILBI             | On 04/02/2016 | Index Future            | 632.51900 |       | 632.51900  |           | 632.69500    | 632.69500      |                   |            | 0.00  | 0.00          | 0                | 25.00         |
| ILBI             | On 05/05/2016 | Index Future            | 643.25200 |       | 643.25200  |           | 643.43200    | 643.43200      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ILBI             | On 04/08/2016 | Index Future            | 654.93200 |       | 654.93200  |           | 655.11900    | 655.11900      |                   |            | 0.00  | 0.00          | 0                | 157.00        |
| JIBAR FUTURE     | On 17/02/2016 | Jibar Tradeable Future  | 7.02000   |       | 92.98000   |           | 7.02000      | 92.98000       |                   |            | 0.00  | 0.00          | 0                | 2,000.00      |
| JIBAR FUTURE     | On 16/03/2016 | Jibar Tradeable Future  | 7.13000   |       | 92.87000   |           | 7.13000      | 92.87000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/04/2016 | Jibar Tradeable Future  | 7.27000   |       | 92.73000   |           | 7.27000      | 92.73000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/05/2016 | Jibar Tradeable Future  | 7.37000   |       | 92.63000   |           | 7.37000      | 92.63000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2016 | Jibar Tradeable Future  | 7.45000   |       | 92.55000   |           | 7.45000      | 92.55000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/07/2016 | Jibar Tradeable Future  | 7.54000   |       | 92.46000   |           | 7.54000      | 92.46000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/09/2016 | Jibar Tradeable Future  | 7.73000   |       | 92.27000   |           | 7.73000      | 92.27000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/12/2016 | Jibar Tradeable Future  | 7.92000   |       | 92.08000   |           | 7.92000      | 92.08000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/03/2017 | Jibar Tradeable Future  | 8.07000   |       | 91.93000   |           | 8.07000      | 91.93000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/06/2017 | Jibar Tradeable Future  | 8.18000   |       | 91.82000   |           | 8.18000      | 91.82000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2017 | Jibar Tradeable Future  | 8.31000   |       | 91.69000   |           | 8.31000      | 91.69000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/12/2017 | Jibar Tradeable Future  | 8.40000   |       | 91.60000   |           | 8.40000      | 91.60000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| KES / R          | On 14/03/2016 | Foreign Exchange Future | 0.15810   |       | 0.15810    |           | 0.15760      | 0.15760        |                   |            | 0.00  | 0.00          | 0                | 1,266.00      |
| KES / R          | On 13/06/2016 | Foreign Exchange Future | 0.15650   |       | 0.15650    |           | 0.15680      | 0.15680        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| KES / R          | On 19/09/2016 | Foreign Exchange Future | 0.15710   |       | 0.15710    |           | 0.15690      | 0.15690        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| NGN / R          | On 14/03/2016 | Foreign Exchange Future | 0.07650   |       | 0.07650    |           | 0.07580      | 0.07580        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| NGN / R          | On 13/06/2016 | Foreign Exchange Future | 0.06790   |       | 0.06790    |           | 0.06770      | 0.06770        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| NGN / R          | On 19/09/2016 | Foreign Exchange Future | 0.06440   |       | 0.06440    |           | 0.06420      | 0.06420        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 14/03/2016 | Foreign Exchange Future | 10.79410  |       | 10.79410   |           | 10.51800     | 10.51800       |                   | 12.47      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2016 | Foreign Exchange Future | 10.92750  |       | 10.92750   |           | 10.64900     | 10.64900       |                   | 13.91      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 19/09/2016 | Foreign Exchange Future | 11.07970  |       | 11.07970   |           | 10.79820     | 10.79820       |                   | 15.14      | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 14/03/2016 | Foreign Exchange Future | 1.41860   |       | 1.41860    |           | 1.41710      | 1.41710        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 13/06/2016 | Foreign Exchange Future | 1.43350   |       | 1.43350    |           | 1.43200      | 1.43200        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 19/09/2016 | Foreign Exchange Future | 1.44960   |       | 1.44960    |           | 1.44820      | 1.44820        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 19/12/2016 | Foreign Exchange Future | 1.46360   |       | 1.46360    |           | 1.46220      | 1.46220        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 14/03/2016 | Foreign Exchange Future | 1.10160   |       | 1.10160    |           | 1.09400      | 1.09400        |                   |            | 0.00  | 27,540.00     | 25               | 2,000.00      |
| QUANTO € / \$    | On 13/06/2016 | Foreign Exchange Future | 1.10470   |       | 1.10470    |           | 1.09700      | 1.09700        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 19/09/2016 | Foreign Exchange Future | 1.10850   |       | 1.10850    |           | 1.10090      | 1.10090        |                   |            | 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        |        |            | 9.28083     |       | 109.64419  |             | 9.38351      | 108.91509      |                   | 12.15      | 0.00  | 1,211,349,011.12 | 11,048           | 20,072.00     |
| R186             | On 04/02/2016 | Bond Future        | 7.90   | Call       | 0.00000     |       | 0.00000    |             | 0.00000      | 0.00000        | 0.000             | 11.83      | 0.00  | 0.00             | 0                | 680.00        |
| R186             | On 04/02/2016 | Bond Future        | 8.02   | Call       | 0.00000     |       | 0.00000    |             | 0.00000      | 0.00000        | 0.000             | 11.83      | 0.00  | 0.00             | 0                | 700.00        |
| R186             | On 04/02/2016 | Bond Future        | 8.40   | Call       | 0.00000     |       | 0.00000    |             | 0.00000      | 0.00000        | 0.000             | 11.83      | 0.00  | 0.00             | 0                | 680.00        |
| R186             | On 04/02/2016 | Bond Future        | 8.45   | Call       | 0.00000     |       | 0.00000    |             | 0.00000      | 0.00000        | 0.000             | 11.83      | 0.00  | 0.00             | 0                | 350.00        |
| R186             | On 04/02/2016 | Bond Future        | 8.65   | Put        | 4,631.69000 |       | 4.63169    | 5,360.79000 | 5.36079      | 4,631.690      | 4,631.690         | 11.88      | 1.00  | 0.00             | 0                | 340.00        |
| R186             | On 04/02/2016 | Bond Future        | 8.70   | Put        | 4,254.79000 |       | 4.25479    | 4,983.89000 | 4.98389      | 4,254.790      | 4,254.790         | 11.89      | 1.00  | 0.00             | 0                | 5,000.00      |
| R186             | On 04/02/2016 | Bond Future        | 8.75   | Put        | 3,879.61000 |       | 3.87961    | 4,608.71000 | 4.60871      | 3,879.610      | 3,879.610         | 11.91      | 1.00  | 0.00             | 0                | 11,695.00     |
| R186             | On 04/02/2016 | Bond Future        | 8.80   | Put        | 3,506.13000 |       | 3.50613    | 4,235.23000 | 4.23523      | 3,506.130      | 3,506.130         | 11.93      | 1.00  | 0.00             | 0                | 5,000.00      |
| R186             | On 04/02/2016 | Bond Future        | 8.83   | Put        | 3,282.86000 |       | 3.28286    | 4,011.96000 | 4.01196      | 3,282.860      | 3,282.860         | 11.94      | 1.00  | 0.00             | 0                | 33.00         |
| R186             | On 04/02/2016 | Bond Future        | 9.20   | Put        | 657.18000   |       | 0.65718    | 1,345.52000 | 1.34552      | 657.180        | 657.180           | 12.05      | 0.80  | 0.00             | 0                | 700.00        |
| R186             | On 05/05/2016 | Bond Future        |        |            | 9.35448     |       | 111.62934  |             | 9.46109      | 110.88827      |                   | 11.82      | 0.00  | 1,362,101,206.68 | 12,202           | 51,646.00     |
| R186             | On 05/05/2016 | Bond Future        | 8.75   | Put        | 5,355.43000 |       | 5.35543    | 5,905.28000 | 5.90528      | 5,355.430      | 5,355.430         | 11.58      | 0.73  | 0.00             | 0                | 1,900.00      |
| R186             | On 05/05/2016 | Bond Future        | 8.85   | Put        | 4,821.85000 |       | 4.82185    | 5,344.19000 | 5.34419      | 4,821.850      | 4,821.850         | 11.61      | 0.70  | 0.00             | 0                | 5,350.00      |
| R186             | On 05/05/2016 | Bond Future        | 9.86   | Put        | 1,272.00000 |       | 1.27200    | 0.00000     | 0.00000      | 1,272.000      | 1,272.000         | 12.03      | 0.29  | 161,123,820.89   | 5,000            | 5,000.00      |
| R186             | On 05/05/2016 | Bond Future        | 9.96   | Put        | 1,086.41000 |       | 1.08641    | 0.00000     | 0.00000      | 1,086.410      | 1,086.410         | 12.09      | 0.26  | 142,790,061.30   | 5,000            | 5,000.00      |
| R186             | On 04/08/2016 | Bond Future        |        |            | 9.41864     |       | 108.46825  |             | 9.52929      | 107.71496      |                   | 11.79      | 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        |        |            | 288.64193   |       | 288.64193  |             | 288.73882    | 288.73882      |                   |            | 0.00  | 0.00             | 0                | 46.00         |
| R197             | On 05/05/2016 | Bond Future        |        |            | 293.83167   |       | 293.83167  |             | 293.93228    | 293.93228      |                   |            | 0.00  | 37,904,285.43    | 129              | 1,383.00      |
| R197             | On 04/08/2016 | Bond Future        |        |            | 292.96927   |       | 292.96927  |             | 293.07843    | 293.07843      |                   |            | 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        |        |            | 237.37157   |       | 237.37157  |             | 237.45063    | 237.45063      |                   |            | 0.00  | 0.00             | 0                | 724.00        |
| R202             | On 05/05/2016 | Bond Future        |        |            | 241.63970   |       | 241.63970  |             | 241.72133    | 241.72133      |                   |            | 0.00  | 0.00             | 0                | 43,482.00     |
| R202             | On 04/08/2016 | Bond Future        |        |            | 242.82075   |       | 242.82075  |             | 242.90974    | 242.90974      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R2023            | On 04/02/2016 | Bond Future        |        |            | 9.10103     |       | 96.53992   |             | 9.21937      | 95.96264       |                   | 9.25       | 0.00  | 0.00             | 0                | 2,158.00      |
| R2023            | On 05/05/2016 | Bond Future        |        |            | 9.18206     |       | 94.35734   |             | 9.30593      | 93.77061       |                   | 9.27       | 0.00  | 0.00             | 0                | 9,781.00      |
| R2023            | On 04/08/2016 | Bond Future        |        |            | 9.25092     |       | 96.16893   |             | 9.38067      | 95.57271       |                   | 8.68       | 0.00  | 0.00             | 0                | 0.00          |
| R2023            | On 03/11/2016 | Bond Future        |        |            | 9.29382     |       | 94.20962   |             | 9.43010      | 93.60142       |                   | 6.69       | 0.00  | 0.00             | 0                | 0.00          |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R203             | On 04/02/2016 | Bond Future        |        |            | 8.05163     |       | 103.61069  |             | 8.17744      | 103.42539      |                   | 2.12       | 0.00  | 0.00             | 0                | 6,503.00      |
| R203             | On 05/05/2016 | Bond Future        |        |            | 8.18792     |       | 101.31568  |             | 8.33759      | 101.12812      |                   | 1.99       | 0.00  | 0.00             | 0                | 14,595.00     |
| R203             | On 04/08/2016 | Bond Future        |        |            | 8.29239     |       | 103.26108  |             | 8.47632      | 103.07183      |                   | 1.61       | 0.00  | 0.00             | 0                | 0.00          |
| R203             | On 03/11/2016 | Bond Future        |        |            | 8.25739     |       | 101.20729  |             | 8.49655      | 101.01442      |                   | 1.34       | 0.00  | 0.00             | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R203             | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 04/02/2016 | Bond Future        |        |            | 9.65583     |       | 87.63566   |             | 9.75847      | 86.93192       |                   |            | 0.00  | 0.00           | 0                | 6,733.00      |
| R2030            | On 05/05/2016 | Bond Future        |        |            | 9.72972     |       | 89.22239   |             | 9.83572      | 88.50678       |                   |            | 0.00  | 0.00           | 0                | 17,216.00     |
| R2030            | On 04/08/2016 | Bond Future        |        |            | 9.79690     |       | 86.92690   |             | 9.90636      | 86.19925       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 04/02/2016 | Bond Future        |        |            | 9.76583     |       | 90.76514   |             | 9.86847      | 90.01973       |                   | 15.79      | 0.00  | 0.00           | 0                | 8,166.00      |
| R2032            | On 04/02/2016 | Bond Future        | 9.20   | Put        | 4,283.60000 |       | 4.28360    | 5,029.01000 | 5.02901      | 4,283.600      |                   | 15.47      | 1.00  | 0.00           | 0                | 22.00         |
| R2032            | On 04/02/2016 | Bond Future        | 9.30   | Put        | 3,504.49000 |       | 3.50449    | 4,249.90000 | 4.24990      | 3,504.490      |                   | 15.51      | 1.00  | 0.00           | 0                | 22.00         |
| R2032            | On 05/05/2016 | Bond Future        |        |            | 9.83821     |       | 88.25068   |             | 9.94410      | 87.49276       |                   | 16.21      | 0.00  | 0.00           | 0                | 9,165.00      |
| R2032            | On 04/08/2016 | Bond Future        |        |            | 9.90290     |       | 89.94546   |             | 10.01207     | 89.17459       |                   | 15.51      | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 03/11/2016 | Bond Future        |        |            | 9.94744     |       | 87.63221   |             | 10.06006     | 86.84581       |                   | 12.02      | 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 04/02/2016 | Bond Future        |        |            | 9.84586     |       | 95.68094   |             | 9.94860      | 94.86716       |                   |            | 0.00  | 0.00           | 0                | 1,788.00      |
| R2035            | On 05/05/2016 | Bond Future        |        |            | 9.91500     |       | 92.91223   |             | 10.02087     | 92.08472       |                   |            | 0.00  | 3,902,313.66   | 42               | 4,019.00      |
| R2035            | On 04/08/2016 | Bond Future        |        |            | 9.97635     |       | 94.69608   |             | 10.08539     | 93.85448       |                   |            | 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        |        |            | 9.92081     |       | 87.76299   |             | 10.02336     | 86.96093       |                   | 17.87      | 0.00  | 3,247,230.63   | 37               | 19,526.00     |
| R2037            | On 04/02/2016 | Bond Future        | 9.30   | Put        | 5,118.53000 |       | 5.11853    | 5,920.59000 | 5.92059      | 5,118.530      |                   | 17.44      | 1.00  | 0.00           | 0                | 16.00         |
| R2037            | On 04/02/2016 | Bond Future        | 9.43   | Put        | 4,008.00000 |       | 4.00800    | 4,810.06000 | 4.81006      | 4,008.000      |                   | 17.50      | 1.00  | 0.00           | 0                | 16.00         |
| R2037            | On 05/05/2016 | Bond Future        |        |            | 9.99261     |       | 89.35203   |             | 10.09828     | 88.53634       |                   | 17.55      | 0.00  | 105,435,395.40 | 1,180            | 40,950.00     |
| R2037            | On 04/08/2016 | Bond Future        |        |            | 10.05858    |       | 86.80852   |             | 10.16744     | 85.97886       |                   | 17.63      | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 03/11/2016 | Bond Future        |        |            | 10.10093    |       | 88.59381   |             | 10.21298     | 87.74730       |                   | 13.06      | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 31/01/2037 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R204             | On 04/02/2016 | Bond Future        |        |            | 8.47134     |       | 99.89993   |             | 8.60590      | 99.56696       |                   | 4.04       | 0.00  | 0.00           | 0                | 14,827.00     |
| R204             | On 05/05/2016 | Bond Future        |        |            | 8.59104     |       | 101.70873  |             | 8.73957      | 101.37078      |                   | 3.81       | 0.00  | 0.00           | 0                | 33,081.00     |
| R204             | On 04/08/2016 | Bond Future        |        |            | 8.69478     |       | 99.62005   |             | 8.85999      | 99.27749       |                   | 3.50       | 0.00  | 0.00           | 0                | 0.00          |
| R204             | On 03/11/2016 | Bond Future        |        |            | 8.72668     |       | 101.66693  |             | 8.91285      | 101.31758      |                   | 2.46       | 0.00  | 0.00           | 0                | 0.00          |
| R204             | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R204/R203        | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 06/10/2015 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 04/02/2016 | Bond Future        |        |            | 10.00081    |       | 91.17439   |             | 10.10339     | 90.32432       |                   | 18.36      | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 05/05/2016 | Bond Future        |        |            | 10.07330    |       | 92.82517   |             | 10.17900     | 91.96070       |                   | 18.05      | 0.00  | 0.00           | 0                | 1,820.00      |
| R2040            | On 04/08/2016 | Bond Future        |        |            | 10.14016    |       | 90.09788   |             | 10.24907     | 89.21846       |                   | 18.15      | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 04/02/2016 | Bond Future        |        |            | 10.02579    |       | 88.31064   |             | 10.12831     | 87.46067       |                   | 19.01      | 0.00  | 0.00           | 0                | 12,802.00     |
| R2044            | On 05/05/2016 | Bond Future        |        |            | 10.09653    |       | 89.90959   |             | 10.20214     | 89.04517       |                   | 18.70      | 0.00  | 0.00           | 0                | 20,898.00     |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2044            | On 04/08/2016 | Bond Future        |        |            | 10.16178    |       | 87.25156   |           | 10.27055     | 86.37222       |                   | 18.81      | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 03/11/2016 | Bond Future        |        |            | 10.20445    |       | 89.04601   |           | 10.31633     | 88.14883       |                   | 13.93      | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2048            | On 04/02/2016 | Bond Future        |        |            | 10.01082    |       | 91.86113   |           | 10.11343     | 90.99480       |                   | 18.57      | 0.00  | 23,792,032.67  | 259              | 22,687.00     |
| R2048            | On 04/02/2016 | Bond Future        | 9.45   | Put        | 5,021.67000 |       | 5.02167    |           | 5,888.00000  | 5.88800        | 5,021.670         | 18.20      | 1.00  | 0.00           | 0                | 75.00         |
| R2048            | On 04/02/2016 | Bond Future        | 9.55   | Put        | 4,089.19000 |       | 4.08919    |           | 4,955.53000  | 4.95553        | 4,089.190         | 18.24      | 1.00  | 0.00           | 0                | 75.00         |
| R2048            | On 05/05/2016 | Bond Future        |        |            | 10.07693    |       | 89.08667   |           | 10.18257     | 88.20565       |                   | 19.20      | 0.00  | 20,489,934.10  | 230              | 61,942.00     |
| R2048            | On 04/08/2016 | Bond Future        |        |            | 10.13600    |       | 90.79710   |           | 10.24470     | 89.90078       |                   | 18.39      | 0.00  | 0.00           | 0                | 0.00          |
| R2048            | On 03/11/2016 | Bond Future        |        |            | 10.18026    |       | 88.22020   |           | 10.29210     | 87.30572       |                   | 14.31      | 0.00  | 0.00           | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R207             | On 04/02/2016 | Bond Future        |        |            | 8.73124     |       | 95.64779   |           | 8.85536      | 95.25514       |                   | 5.63       | 0.00  | 0.00           | 0                | 16,664.00     |
| R207             | On 04/02/2016 | Bond Future        | 7.27   | Call       | 0.00000     |       | 0.00000    |           | 0.00000      | 0.00000        | 0.000             | 5.44       | 0.00  | 0.00           | 0                | 43.00         |
| R207             | On 04/02/2016 | Bond Future        | 7.50   | Call       | 0.00000     |       | 0.00000    |           | 0.00000      | 0.00000        | 0.000             | 5.44       | 0.00  | 0.00           | 0                | 19.00         |
| R207             | On 05/05/2016 | Bond Future        |        |            | 8.84250     |       | 97.37957   |           | 8.97606      | 96.98084       |                   | 5.39       | 0.00  | 0.00           | 0                | 37,667.00     |
| R207             | On 05/05/2016 | Bond Future        | 7.56   | Call       | 73.02000    |       | 0.07302    |           | 55.28000     | 0.05528        | 73.020            | 5.20       | 0.07  | 0.00           | 0                | 43.00         |
| R207             | On 04/08/2016 | Bond Future        |        |            | 8.93985     |       | 95.60456   |           | 9.08414      | 95.19996       |                   | 5.07       | 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        |        |            | 8.90109     |       | 93.69981   |           | 9.02465      | 93.22736       |                   | 7.18       | 0.00  | 0.00           | 0                | 36,751.00     |
| R208             | On 05/05/2016 | Bond Future        |        |            | 8.99576     |       | 91.99449   |           | 9.12669      | 91.51444       |                   | 7.16       | 0.00  | 165,866,065.47 | 1,803            | 45,059.00     |
| R208             | On 04/08/2016 | Bond Future        |        |            | 9.07824     |       | 93.76100   |           | 9.21717      | 93.27346       |                   | 6.61       | 0.00  | 0.00           | 0                | 0.00          |
| R208             | On 03/11/2016 | Bond Future        |        |            | 9.12154     |       | 92.28215   |           | 9.26962      | 91.78483       |                   | 5.04       | 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        |        |            | 9.80574     |       | 71.25145   |           | 9.91309      | 70.55184       |                   | 18.13      | 0.00  | 0.00           | 0                | 30,302.00     |
| R209             | On 04/02/2016 | Bond Future        | 9.52   | Put        | 1,917.63000 |       | 1.91763    |           | 2,617.48000  | 2.61748        | 1,917.630         | 17.91      | 1.00  | 311,330,201.80 | 4,400            | 0.00          |
| R209             | On 05/05/2016 | Bond Future        |        |            | 9.86981     |       | 69.39166   |           | 9.98023      | 68.68011       |                   | 18.63      | 0.00  | 8,257,607.54   | 119              | 24,051.00     |
| R209             | On 05/05/2016 | Bond Future        | 8.25   | Call       | 114.47000   |       | 0.11447    |           | 81.12000     | 0.08112        | 114.470           | 18.15      | 0.05  | 0.00           | 0                | 6,700.00      |
| R209             | On 05/05/2016 | Bond Future        | 9.00   | Call       | 644.56000   |       | 0.64456    |           | 503.57000    | 0.50357        | 644.560           | 18.15      | 0.19  | 0.00           | 0                | 6,700.00      |
| R209             | On 04/08/2016 | Bond Future        |        |            | 9.92685     |       | 70.72422   |           | 10.04032     | 70.00038       |                   | 17.89      | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 04/08/2016 | Bond Future        | 9.60   | Call       | 2,612.84000 |       | 2.61284    |           | 2,247.77000  | 2.24777        | 2,612.840         | 17.70      | 0.43  | 0.00           | 0                | 6,000.00      |
| R209             | On 04/08/2016 | Bond Future        | 10.60  | Call       | 6,000.66000 |       | 6.00066    |           | 5,419.30000  | 5.41930        | 6,000.660         | 18.39      | 0.70  | 0.00           | 0                | 6,000.00      |
| R209             | On 03/11/2016 | Bond Future        |        |            | 9.96606     |       | 69.02485   |           | 10.08272     | 68.28627       |                   | 13.88      | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |

| 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 |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 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             |        |            | 179.47692    |       | 179.47692    |           | 179.53687    | 179.53687      |                   |            | 0.00  | 0.00        | 0                | 48.00         |
| R210             | On 05/05/2016 | Bond Future             |        |            | 180.53200    |       | 180.53200    |           | 180.59436    | 180.59436      |                   |            | 0.00  | 0.00        | 0                | 1,178.00      |
| R210             | On 04/08/2016 | Bond Future             |        |            | 183.99086    |       | 183.99086    |           | 184.05848    | 184.05848      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 31/03/2028 | Price Contribution      |        |            | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R211             | On 04/02/2016 | Bond Future             |        |            | 134.55472    |       | 134.55472    |           | 134.56126    | 134.56126      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R211             | On 05/05/2016 | Bond Future             |        |            | 136.97398    |       | 136.97398    |           | 136.98155    | 136.98155      |                   |            | 0.00  | 0.00        | 0                | 2.00          |
| R211             | On 04/08/2016 | Bond Future             |        |            | 137.86097    |       | 137.86097    |           | 137.87176    | 137.87176      |                   |            | 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             |        |            | 139.91107    |       | 139.91107    |           | 139.95786    | 139.95786      |                   |            | 0.00  | 0.00        | 0                | 5.00          |
| R212             | On 05/05/2016 | Bond Future             |        |            | 142.42666    |       | 142.42666    |           | 142.47521    | 142.47521      |                   |            | 0.00  | 0.00        | 0                | 1,914.00      |
| R212             | On 04/08/2016 | Bond Future             |        |            | 143.24859    |       | 143.24859    |           | 143.30124    | 143.30124      |                   |            | 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             |        |            | 9.68084      |       | 82.10585     |           | 9.78349      | 81.42964       |                   | 15.70      | 0.00  | 0.00        | 0                | 22,763.00     |
| R213             | On 05/05/2016 | Bond Future             |        |            | 9.74769      |       | 80.04229     |           | 9.85347      | 79.35468       |                   | 16.07      | 0.00  | 0.00        | 0                | 33,568.00     |
| R213             | On 04/08/2016 | Bond Future             |        |            | 9.80632      |       | 81.57912     |           | 9.91529      | 80.87975       |                   | 15.39      | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 03/11/2016 | Bond Future             |        |            | 9.84825      |       | 79.70096     |           | 9.96058      | 78.98755       |                   | 11.90      | 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             |        |            | 9.91078      |       | 71.53658     |           | 10.01826     | 70.81643       |                   | 18.76      | 0.00  | 0.00        | 0                | 13,000.00     |
| R214             | On 04/02/2016 | Bond Future             | 9.35   | Put        | 3,972.84000  |       | 3.97284      |           | 4,692.99000  | 4.69299        | 3,972.840         | 18.34      | 1.00  | 0.00        | 0                | 25.00         |
| R214             | On 04/02/2016 | Bond Future             | 9.45   | Put        | 3,236.87000  |       | 3.23687      |           | 3,957.02000  | 3.95702        | 3,236.870         | 18.39      | 1.00  | 0.00        | 0                | 25.00         |
| R214             | On 05/05/2016 | Bond Future             |        |            | 9.97324      |       | 69.53528     |           | 10.08375     | 68.80280       |                   | 19.35      | 0.00  | 0.00        | 0                | 21,269.00     |
| R214             | On 04/08/2016 | Bond Future             |        |            | 10.02859     |       | 70.87029     |           | 10.14213     | 70.12515       |                   | 18.56      | 0.00  | 0.00        | 0                | 0.00          |
| R214             | On 04/08/2016 | Bond Future             | 8.55   | Call       | 621.06000    |       | 0.62106      |           | 485.97000    | 0.48597        | 621.060           | 18.07      | 0.14  | 0.00        | 0                | 1,300.00      |
| R214             | On 04/08/2016 | Bond Future             | 9.30   | Call       | 1,752.34000  |       | 1.75234      |           | 1,465.71000  | 1.46571        | 1,752.340         | 18.22      | 0.32  | 0.00        | 0                | 1,300.00      |
| R214             | On 04/08/2016 | Bond Future             | 10.30  | Call       | 4,664.11000  |       | 4.66411      |           | 4,142.15000  | 4.14215        | 4,664.110         | 18.82      | 0.60  | 0.00        | 0                | 6,300.00      |
| R214             | On 04/08/2016 | Bond Future             | 11.30  | Call       | 8,675.39000  |       | 8.67539      |           | 7,992.06000  | 7.99206        | 8,675.390         | 19.44      | 0.81  | 0.00        | 0                | 6,300.00      |
| R214             | On 03/11/2016 | Bond Future             |        |            | 10.06939     |       | 69.02623     |           | 10.18608     | 68.26592       |                   | 14.43      | 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 13/06/2016 | Foreign Exchange Future |        |            | 28,560.71000 |       | 28,560.71000 |           | 28,348.77000 | 28,348.77000   |                   |            | 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 |
|------------------|---------------|-------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| SGD / R          | On 14/03/2016 | Foreign Exchange Future | 11.41680  | 11.41680   |           | 11.37670     | 11.37670       |                   | 16.80      | 0.00  | 0.00        | 0                | 0.00          |
| SGD / R          | On 13/06/2016 | Foreign Exchange Future | 11.59100  | 11.59100   |           | 11.55360     | 11.55360       |                   | 16.85      | 0.00  | 0.00        | 0                | 0.00          |
| TRY / R          | On 14/03/2016 | Foreign Exchange Future | 5.50120   | 5.50120    |           | 5.44350      | 5.44350        |                   | 13.91      | 0.00  | 0.00        | 0                | 0.00          |
| TRY / R          | On 13/06/2016 | Foreign Exchange Future | 5.45460   | 5.45460    |           | 5.40320      | 5.40320        |                   | 16.26      | 0.00  | 0.00        | 0                | 0.00          |
| ZMW / R          | On 14/03/2016 | Foreign Exchange Future | 1.39220   | 1.39220    |           | 1.38600      | 1.38600        |                   |            | 0.00  | 0.00        | 0                | 1.00          |
| ZMW / R          | On 13/06/2016 | Foreign Exchange Future | 1.30970   | 1.30970    |           | 1.30530      | 1.30530        |                   |            | 0.00  | 0.00        | 0                | 0.00          |

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**Total for Derivatives :** **7,058,395,928.80**    **239,212**    **4,735,948.00**

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**Grand Total:** **7,058,395,928.80**    **239,212**    **4,735,948.00**