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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/04/2016

| 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 22/04/2016 | Any day expiry | 14.34150  | 14.34150   |           | 14.29490     | 14.29490       |                   | 19.25      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R             | On 25/04/2016 | Any day expiry | 14.41180  | 14.41180   |           | 14.29490     | 14.29490       |                   | 12.73      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R             | On 25/04/2016 | Any day expiry | 16.81     | Call       | 0.01980   | 0.00002      | 0.02420        | 0.00002           | 0.020      | 46.37 | 0.00        | 0                | 10,000.00     |
| \$ / R             | On 26/04/2016 | Any day expiry | 14.41180  | 14.41180   |           | 14.28930     | 14.28930       |                   | 15.42      | 0.00  | 0.00        | 0                | 267.00        |
| \$ / R             | On 26/04/2016 | Any day expiry | 11.80     | Put        | 0.00000   | 0.00000      | 0.02330        | 0.00002           | 0.000      | 22.52 | 0.00        | 0                | 250.00        |
| \$ / R             | On 26/04/2016 | Any day expiry | 13.50     | Put        | 0.92310   | 0.00092      | 2.95230        | 0.00295           | 0.923      | 25.66 | 0.01        | 0                | 150.00        |
| \$ / R             | On 26/04/2016 | Any day expiry | 14.40     | Put        | 86.97280  | 0.08697      | 187.27430      | 0.18727           | 86.973     | 15.42 | 0.48        | 0                | 1,000.00      |
| \$ / R             | On 26/04/2016 | Any day expiry | 15.66     | Call       | 0.12650   | 0.00013      | 0.55190        | 0.00055           | 0.127      | 25.94 | 0.00        | 0                | 250.00        |
| \$ / R             | On 26/04/2016 | Any day expiry | 16.29     | Call       | 0.02880   | 0.00003      | 0.09940        | 0.00010           | 0.029      | 33.25 | 0.00        | 0                | 150.00        |
| \$ / R             | On 26/04/2016 | Any day expiry | 16.69     | Call       | 0.02540   | 0.00003      | 0.04290        | 0.00004           | 0.025      | 39.01 | 0.00        | 0                | 10,000.00     |
| \$ / R             | On 28/04/2016 | Any day expiry | 14.41460  | 14.41460   |           | 14.29430     | 14.29430       |                   | 17.24      | 0.00  | 0.00        | 0                | 107.00        |
| \$ / R             | On 29/04/2016 | Any day expiry | 14.41670  | 14.41670   |           | 14.29680     | 14.29680       |                   | 17.92      | 0.00  | 0.00        | 0                | 1,100.00      |
| \$ / R             | On 03/05/2016 | Any day expiry | 14.42510  | 14.42510   |           | 14.30680     | 14.30680       |                   | 17.17      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R             | On 03/05/2016 | Any day expiry | 14.42     | Put        | 169.39220 | 0.16939      | 245.25790      | 0.24526           | 169.392    | 17.21 | 0.49        | 0                | 1,000.00      |
| \$ / R             | On 03/05/2016 | Any day expiry | 14.87     | Put        | 485.79180 | 0.48579      | 593.70640      | 0.59371           | 485.792    | 18.11 | 0.83        | 0                | 18,400.00     |
| \$ / R             | On 03/05/2016 | Any day expiry | 15.03     | Call       | 22.18280  | 0.02218      | 17.21550       | 0.01722           | 22.183     | 18.43 | 0.10        | 0                | 18,400.00     |

| 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 04/05/2016 | Any day expiry          | 14.42720    | 14.42720  | 14.30940     | 14.30940       |                   | 17.44      | 0.00  | 0.00           | 0                | 733.00        |
| \$ / R           |        |            | On 06/05/2016 | Any day expiry          | 14.43250    | 14.43250  | 14.31530     | 14.31530       |                   | 17.69      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           |        |            | On 10/05/2016 | Any day expiry          | 14.44500    | 14.44500  | 14.32710     | 14.32710       |                   | 17.44      | 0.00  | 0.00           | 0                | 825.00        |
| \$ / R           | 14.28  | Put        | On 10/05/2016 | Any day expiry          | 147.13780   | 0.14714   | 204.06550    | 0.20407        | 147.138           | 17.28      | 0.38  | 0.00           | 0                | 8,403.00      |
| \$ / R           | 14.44  | Put        | On 10/05/2016 | Any day expiry          | 220.52160   | 0.22052   | 292.54180    | 0.29254        | 220.522           | 17.43      | 0.49  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 15.51  | Call       | On 10/05/2016 | Any day expiry          | 16.18850    | 0.01619   | 13.38140     | 0.01338        | 16.188            | 20.21      | 0.06  | 0.00           | 0                | 8,403.00      |
| \$ / R           |        |            | On 13/05/2016 | Any day expiry          | 14.45440    | 14.45440  | 14.33600     | 14.33600       |                   | 17.69      | 0.00  | 0.00           | 0                | 616.00        |
| \$ / R           |        |            | On 16/05/2016 | Any day expiry          | 14.46380    | 14.46380  | 14.34490     | 14.34490       |                   | 17.43      | 0.00  | 0.00           | 0                | 1,880.00      |
| \$ / R           |        |            | On 17/05/2016 | Any day expiry          | 14.46690    | 14.46690  | 14.34790     | 14.34790       |                   | 17.50      | 0.00  | 0.00           | 0                | 100.00        |
| \$ / R           | 14.46  | Put        | On 17/05/2016 | Any day expiry          | 261.15710   | 0.26116   | 331.70130    | 0.33170        | 261.157           | 17.52      | 0.49  | 0.00           | 0                | 1,000.00      |
| \$ / R           |        |            | On 18/05/2016 | Any day expiry          | 14.47000    | 14.47000  | 14.35080     | 14.35080       |                   | 17.56      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | 14.28  | Put        | On 18/05/2016 | Any day expiry          | 182.67120   | 0.18267   | 237.56820    | 0.23757        | 182.671           | 17.45      | 0.38  | 0.00           | 0                | 15,000.00     |
| \$ / R           |        |            | On 19/05/2016 | Any day expiry          | 14.47310    | 14.47310  | 14.35380     | 14.35380       |                   | 17.61      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           |        |            | On 20/05/2016 | Any day expiry          | 14.47630    | 14.47630  | 14.35680     | 14.35680       |                   | 17.76      | 0.00  | 0.00           | 0                | 4,700.00      |
| \$ / R           |        |            | On 23/05/2016 | Any day expiry          | 14.48570    | 14.48570  | 14.36560     | 14.36560       |                   | 17.56      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           |        |            | On 24/05/2016 | Any day expiry          | 14.48880    | 14.48880  | 14.36860     | 14.36860       |                   | 17.61      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | 14.48  | Put        | On 24/05/2016 | Any day expiry          | 296.61530   | 0.29662   | 366.94730    | 0.36695        | 296.615           | 17.59      | 0.49  | 0.00           | 0                | 1,000.00      |
| \$ / R           |        |            | On 25/05/2016 | Any day expiry          | 14.49190    | 14.49190  | 14.37160     | 14.37160       |                   | 17.69      | 0.00  | 0.00           | 0                | 285.00        |
| \$ / R           |        |            | On 27/05/2016 | Any day expiry          | 14.49790    | 14.49790  | 14.37720     | 14.37720       |                   | 17.82      | 0.00  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 11.80  | Put        | On 27/05/2016 | Any day expiry          | 0.49560     | 0.00050   | 0.61200      | 0.00061        | 0.496             | 22.90      | 0.00  | 0.00           | 0                | 250.00        |
| \$ / R           | 13.50  | Put        | On 27/05/2016 | Any day expiry          | 31.06140    | 0.03106   | 44.78790     | 0.04479        | 31.061            | 17.18      | 0.09  | 0.00           | 0                | 150.00        |
| \$ / R           | 16.13  | Call       | On 27/05/2016 | Any day expiry          | 21.50920    | 0.02151   | 17.44930     | 0.01745        | 21.509            | 21.11      | 0.05  | 0.00           | 0                | 250.00        |
| \$ / R           | 16.70  | Call       | On 27/05/2016 | Any day expiry          | 7.09880     | 0.00710   | 5.53680      | 0.00554        | 7.099             | 21.90      | 0.02  | 0.00           | 0                | 150.00        |
| \$ / R           |        |            | On 30/05/2016 | Any day expiry          | 14.50650    | 14.50650  | 14.38580     | 14.38580       |                   | 17.62      | 0.00  | 0.00           | 0                | 875.00        |
| \$ / R           |        |            | On 31/05/2016 | Any day expiry          | 14.50940    | 14.50940  | 14.38860     | 14.38860       |                   | 17.69      | 0.00  | 0.00           | 0                | 2,012.00      |
| \$ / R           | 14.50  | Put        | On 31/05/2016 | Any day expiry          | 329.80530   | 0.32981   | 401.10110    | 0.40110        | 329.805           | 17.69      | 0.48  | 0.00           | 0                | 1,000.00      |
| \$ / R           |        |            | On 06/06/2016 | Any day expiry          | 14.52660    | 14.52660  | 14.40570     | 14.40570       |                   | 17.83      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | 12.20  | Put        | On 06/06/2016 | Any day expiry          | 2.87900     | 0.00288   | 3.42070      | 0.00342        | 2.879             | 20.94      | 0.01  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 15.45  | Call       | On 06/06/2016 | Any day expiry          | 105.64560   | 0.10565   | 90.74220     | 0.09074        | 105.646           | 19.69      | 0.20  | 0.00           | 0                | 1,000.00      |
| \$ / R           |        |            | On 07/06/2016 | Any day expiry          | 14.52950    | 14.52950  | 14.40850     | 14.40850       |                   | 17.88      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | 14.52  | Put        | On 07/06/2016 | Any day expiry          | 362.38200   | 0.36238   | 433.92780    | 0.43393        | 362.382           | 17.85      | 0.48  | 0.00           | 0                | 1,000.00      |
| \$ / R           |        |            | On 08/06/2016 | Any day expiry          | 14.53230    | 14.53230  | 14.41140     | 14.41140       |                   | 17.93      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | 14.60  | Put        | On 08/06/2016 | Any day expiry          | 410.71510   | 0.41072   | 486.74140    | 0.48674        | 410.715           | 18.03      | 0.52  | 0.00           | 0                | 8,219.00      |
| \$ / R           | 15.78  | Call       | On 08/06/2016 | Any day expiry          | 72.56290    | 0.07256   | 62.83480     | 0.06283        | 72.563            | 20.42      | 0.14  | 0.00           | 0                | 8,219.00      |
| \$ / R           |        |            | On 09/06/2016 | Any day expiry          | 14.53520    | 14.53520  | 14.41420     | 14.41420       |                   | 17.96      | 0.00  | 0.00           | 0                | 264.00        |
| \$ / R           |        |            | On 13/06/2016 | Foreign Exchange Future | 14.54670    | 14.54670  | 14.42560     | 14.42560       |                   | 17.91      | 0.00  | 727,829,587.80 | 50,034           | 620,510.00    |
| \$ / R           | 12.16  | Put        | On 13/06/2016 | Foreign Exchange Future | 3.86470     | 0.00386   | 4.85260      | 0.00485        | 3.865             | 20.69      | 0.01  | 0.00           | 0                | 330.00        |
| \$ / R           | 12.91  | Put        | On 13/06/2016 | Foreign Exchange Future | 14.10540    | 0.01411   | 18.14730     | 0.01815        | 14.105            | 17.84      | 0.04  | 0.00           | 0                | 6,600.00      |
| \$ / R           | 13.00  | Put        | On 13/06/2016 | Foreign Exchange Future | 16.52010    | 0.01652   | 21.29550     | 0.02130        | 16.520            | 17.50      | 0.04  | 0.00           | 0                | 750.00        |
| \$ / R           | 13.20  | Put        | On 13/06/2016 | Foreign Exchange Future | 26.13070    | 0.02613   | 36.62500     | 0.03663        | 26.131            | 17.13      | 0.06  | 0.00           | 0                | 700.00        |
| \$ / R           | 13.50  | Call       | On 13/06/2016 | Foreign Exchange Future | 1,102.92550 | 1.10293   | 1,000.77930  | 1.00078        | 1,102.926         | 17.18      | 0.88  | 0.00           | 0                | 53,633.00     |
| \$ / R           | 13.50  | Put        | On 13/06/2016 | Foreign Exchange Future | 56.22550    | 0.05623   | 75.17930     | 0.07518        | 56.226            | 17.18      | 0.12  | 0.00           | 0                | 545.00        |
| \$ / R           | 13.53  | Put        | On 13/06/2016 | Foreign Exchange Future | 60.33190    | 0.06033   | 80.31300     | 0.08031        | 60.332            | 17.18      | 0.13  | 0.00           | 0                | 36,230.00     |
| \$ / R           | 14.00  | Put        | On 13/06/2016 | Foreign Exchange Future | 162.48890   | 0.16249   | 203.90380    | 0.20390        | 162.489           | 17.41      | 0.27  | 126,008,548.63 | 32,283           | 50,071.00     |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.10 | Put   | 195.25540   | 0.19526   | 0.00000      | 0.00000        | 195.255           | 17.50      | 0.31  | 216,238.84     | 50               | 50.00         |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put   | 232.10110   | 0.23210   | 284.22140    | 0.28422        | 232.101           | 17.59      | 0.35  | 0.00           | 0                | 5,150.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.25 | Put   | 252.07980   | 0.25208   | 306.91850    | 0.30692        | 252.080           | 17.63      | 0.37  | 0.00           | 0                | 51,000.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.43 | Call  | 449.37780   | 0.44938   | 392.81920    | 0.39282        | 449.378           | 17.80      | 0.56  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.45 | Put   | 342.46960   | 0.34247   | 408.07130    | 0.40807        | 342.470           | 17.82      | 0.45  | 0.00           | 0                | 500.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.50 | Put   | 367.67580   | 0.36768   | 436.98460    | 0.43698        | 367.676           | 17.86      | 0.47  | 0.00           | 0                | 66,600.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.66 | Call  | 344.55390   | 0.34455   | 301.57120    | 0.30157        | 344.554           | 18.13      | 0.47  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.70 | Call  | 328.98020   | 0.32898   | 0.00000      | 0.00000        | 328.980           | 18.21      | 0.45  | 332,977.65     | 50               | 50.00         |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.78 | Call  | 299.63410   | 0.29963   | 261.86070    | 0.26186        | 299.634           | 18.38      | 0.42  | 0.00           | 0                | 25,500.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.80 | Put   | 545.96120   | 0.54596   | 630.11380    | 0.63011        | 545.961           | 18.42      | 0.58  | 0.00           | 0                | 26,500.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.85 | Put   | 579.14770   | 0.57915   | 665.30770    | 0.66531        | 579.148           | 18.52      | 0.60  | 0.00           | 0                | 8,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.93 | Call  | 250.71260   | 0.25071   | 218.82360    | 0.21882        | 250.713           | 18.68      | 0.37  | 0.00           | 0                | 330.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.96 | Put   | 655.12900   | 0.65513   | 745.43190    | 0.74543        | 655.129           | 18.74      | 0.64  | 0.00           | 0                | 5,250.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.97 | Put   | 662.23050   | 0.66223   | 752.89050    | 0.75289        | 662.231           | 18.76      | 0.64  | 0.00           | 0                | 35,000.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.00 | Call  | 230.42230   | 0.23042   | 201.03650    | 0.20104        | 230.422           | 18.82      | 0.35  | 0.00           | 0                | 56,883.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.00 | Put   | 683.72230   | 0.68372   | 775.43650    | 0.77544        | 683.722           | 18.82      | 0.65  | 0.00           | 0                | 7,840.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.10 | Call  | 204.01350   | 0.20401   | 0.00000      | 0.00000        | 204.013           | 19.03      | 0.31  | 157,328,276.54 | 34,566           | 17,283.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.75 | Call  | 90.12640    | 0.09013   | 78.78030     | 0.07878        | 90.126            | 20.32      | 0.16  | 0.00           | 0                | 7,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.90 | Call  | 74.40130    | 0.07440   | 65.16310     | 0.06516        | 74.401            | 20.61      | 0.13  | 0.00           | 0                | 900.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.00 | Call  | 65.46910    | 0.06547   | 57.09410     | 0.05709        | 65.469            | 20.81      | 0.12  | 0.00           | 0                | 650.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.00 | Put   | 1,518.76910 | 1.51877   | 1,631.49410  | 1.63149        | 1,518.769         | 20.81      | 0.88  | 0.00           | 0                | 44,505.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.10 | Call  | 57.32180    | 0.05732   | 50.01110     | 0.05001        | 57.322            | 20.97      | 0.11  | 0.00           | 0                | 3,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.23 | Call  | 48.20560    | 0.04821   | 42.08940     | 0.04209        | 48.206            | 21.19      | 0.09  | 0.00           | 0                | 750.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.26 | Put   | 1,759.61550 | 1.75962   | 1,874.84670  | 1.87485        | 1,759.615         | 21.24      | 0.91  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.30 | Call  | 43.90940    | 0.04391   | 38.35630     | 0.03836        | 43.909            | 21.31      | 0.08  | 0.00           | 0                | 1,200.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.34 | Call  | 41.62790    | 0.04163   | 36.37340     | 0.03637        | 41.628            | 21.37      | 0.08  | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.50 | Put   | 1,986.92900 | 1.98693   | 2,103.82210  | 2.10382        | 1,986.929         | 21.64      | 0.93  | 0.00           | 0                | 300.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.53 | Call  | 32.31140    | 0.03231   | 28.27650     | 0.02828        | 32.311            | 21.69      | 0.06  | 0.00           | 0                | 36,230.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.65 | Put   | 2,130.84230 | 2.13084   | 2,248.52900  | 2.24853        | 2,130.842         | 21.89      | 0.94  | 0.00           | 0                | 14.00         |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.67 | Call  | 26.81960    | 0.02682   | 23.50080     | 0.02350        | 26.820            | 21.93      | 0.05  | 0.00           | 0                | 38,250.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.93 | Call  | 19.01020    | 0.01901   | 16.70220     | 0.01670        | 19.010            | 22.36      | 0.04  | 0.00           | 0                | 700.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.95 | Call  | 18.51570    | 0.01852   | 16.27120     | 0.01627        | 18.516            | 22.39      | 0.04  | 0.00           | 0                | 8,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 17.00 | Call  | 17.33710    | 0.01734   | 15.24410     | 0.01524        | 17.337            | 22.48      | 0.04  | 0.00           | 0                | 1,300.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 17.00 | Put   | 2,470.63710 | 2.47064   | 2,589.64410  | 2.58964        | 2,470.637         | 22.48      | 0.96  | 0.00           | 0                | 201.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 17.06 | Call  | 16.02470    | 0.01602   | 14.09940     | 0.01410        | 16.025            | 22.58      | 0.03  | 0.00           | 0                | 600.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 17.09 | Call  | 15.40710    | 0.01541   | 13.56090     | 0.01356        | 15.407            | 22.63      | 0.03  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.00 | Call  | 5.08080     | 0.00508   | 4.59630      | 0.00460        | 5.081             | 24.30      | 0.01  | 0.00           | 0                | 14.00         |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.07 | Call  | 4.69540     | 0.00470   | 4.25560      | 0.00426        | 4.695             | 24.43      | 0.01  | 0.00           | 0                | 17,500.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.15 | Call  | 4.29430     | 0.00429   | 3.90060      | 0.00390        | 4.294             | 24.59      | 0.01  | 0.00           | 0                | 5,250.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.17 | Call  | 4.20010     | 0.00420   | 3.81700      | 0.00382        | 4.200             | 24.63      | 0.01  | 0.00           | 0                | 6,600.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.48 | Call  | 3.00040     | 0.00300   | 2.74970      | 0.00275        | 3.000             | 25.23      | 0.01  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.60 | Call  | 2.64400     | 0.00264   | 2.43120      | 0.00243        | 2.644             | 25.46      | 0.01  | 0.00           | 0                | 25,000.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 19.00 | Call  | 1.63780     | 0.00164   | 1.41090      | 0.00141        | 1.638             | 26.05      | 0.00  | 0.00           | 0                | 2,700.00      |
| \$ / R           | On 14/06/2016 | Any day expiry          |       |       | 14.54960    | 14.54960  | 14.42840     | 14.42840       |                   | 17.95      | 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 14/06/2016 | Any day expiry | 14.54  | Put        | 391.74660   | 0.39175  | 463.90890   | 0.46391   | 391.747      | 17.94          | 0.48              | 0.00       | 0     | 1,000.00    |                  |               |
| \$ / R           | On 14/06/2016 | Any day expiry | 16.09  | Call       | 60.74840    | 0.06075  | 53.10170    | 0.05310   | 60.748       | 20.98          | 0.11              | 0.00       | 0     | 10,000.00   |                  |               |
| \$ / R           | On 21/06/2016 | Any day expiry |        |            | 14.56960    | 14.56960 | 14.44830    | 14.44830  |              | 17.96          | 0.00              | 0.00       | 0     | 0.00        |                  |               |
| \$ / R           | On 21/06/2016 | Any day expiry | 14.56  | Put        | 418.71740   | 0.41872  | 491.64940   | 0.49165   | 418.717      | 17.98          | 0.48              | 0.00       | 0     | 1,000.00    |                  |               |
| \$ / R           | On 24/06/2016 | Any day expiry |        |            | 14.57820    | 14.57820 | 14.45690    | 14.45690  |              | 18.14          | 0.00              | 0.00       | 0     | 0.00        |                  |               |
| \$ / R           | On 24/06/2016 | Any day expiry | 15.17  | Put        | 827.89210   | 0.82789  | 922.29040   | 0.92229   | 827.892      | 19.25          | 0.68              | 0.00       | 0     | 7,900.00    |                  |               |
| \$ / R           | On 24/06/2016 | Any day expiry | 16.64  | Call       | 47.05900    | 0.04706  | 41.86290    | 0.04186   | 47.059       | 22.01          | 0.08              | 0.00       | 0     | 7,900.00    |                  |               |
| \$ / R           | On 28/06/2016 | Any day expiry |        |            | 14.58970    | 14.58970 | 14.46820    | 14.46820  |              | 18.11          | 0.00              | 0.00       | 0     | 0.00        |                  |               |
| \$ / R           | On 28/06/2016 | Any day expiry | 11.80  | Put        | 3.91240     | 0.00391  | 4.90380     | 0.00490   | 3.912        | 21.20          | 0.01              | 0.00       | 0     | 250.00      |                  |               |
| \$ / R           | On 28/06/2016 | Any day expiry | 13.50  | Put        | 79.20910    | 0.07921  | 100.73550   | 0.10074   | 79.209       | 17.31          | 0.14              | 0.00       | 0     | 150.00      |                  |               |
| \$ / R           | On 28/06/2016 | Any day expiry | 14.58  | Put        | 446.03910   | 0.44604  | 518.11140   | 0.51811   | 446.039      | 18.09          | 0.48              | 0.00       | 0     | 1,000.00    |                  |               |
| \$ / R           | On 28/06/2016 | Any day expiry | 16.62  | Call       | 55.21910    | 0.05522  | 49.14650    | 0.04915   | 55.219       | 21.93          | 0.09              | 0.00       | 0     | 250.00      |                  |               |
| \$ / R           | On 28/06/2016 | Any day expiry | 17.04  | Call       | 35.68950    | 0.03569  | 31.86000    | 0.03186   | 35.689       | 22.67          | 0.06              | 0.00       | 0     | 150.00      |                  |               |
| \$ / R           | On 29/06/2016 | Any day expiry |        |            | 14.59260    | 14.59260 | 14.47110    | 14.47110  |              | 18.15          | 0.00              | 0.00       | 0     | 100.00      |                  |               |
| \$ / R           | On 29/06/2016 | Any day expiry | 14.72  | Call       | 402.78320   | 0.40278  | 358.98950   | 0.35899   | 402.783      | 18.38          | 0.47              | 0.00       | 0     | 224.00      |                  |               |
| \$ / R           | On 30/06/2016 | Any day expiry |        |            | 14.59550    | 14.59550 | 14.47400    | 14.47400  |              | 18.17          | 0.00              | 0.00       | 0     | 0.00        |                  |               |
| \$ / R           | On 05/07/2016 | Any day expiry |        |            | 14.60980    | 14.60980 | 14.48830    | 14.48830  |              | 18.15          | 0.00              | 0.00       | 0     | 0.00        |                  |               |
| \$ / R           | On 05/07/2016 | Any day expiry | 14.60  | Put        | 471.09490   | 0.47109  | 541.93000   | 0.54193   | 471.095      | 18.15          | 0.48              | 0.00       | 0     | 1,000.00    |                  |               |
| \$ / R           | On 12/07/2016 | Any day expiry |        |            | 14.62990    | 14.62990 | 14.50830    | 14.50830  |              | 18.28          | 0.00              | 0.00       | 0     | 0.00        |                  |               |
| \$ / R           | On 12/07/2016 | Any day expiry | 14.62  | Put        | 496.41810   | 0.49642  | 565.82430   | 0.56582   | 496.418      | 18.25          | 0.48              | 0.00       | 0     | 12,000.00   |                  |               |
| \$ / R           | On 26/07/2016 | Any day expiry |        |            | 14.67010    | 14.67010 | 14.54830    | 14.54830  |              | 18.36          | 0.00              | 0.00       | 0     | 0.00        |                  |               |
| \$ / R           | On 26/07/2016 | Any day expiry | 16.60  | Put        | 2,047.58290 | 2.04758  | 2,157.45560 | 2.15746   | 2,047.583    | 21.88          | 0.85              | 0.00       | 0     | 7,229.00    |                  |               |
| \$ / R           | On 26/07/2016 | Any day expiry | 18.19  | Call       | 39.74740    | 0.03975  | 36.62550    | 0.03663   | 39.747       | 25.05          | 0.05              | 0.00       | 0     | 7,229.00    |                  |               |
| \$ / R           | On 27/07/2016 | Any day expiry |        |            | 14.67300    | 14.67300 | 14.55130    | 14.55130  |              | 18.38          | 0.00              | 0.00       | 0     | 2,110.00    |                  |               |
| \$ / R           | On 27/07/2016 | Any day expiry | 11.80  | Put        | 7.69690     | 0.00770  | 8.82940     | 0.00883   | 7.697        | 19.84          | 0.01              | 0.00       | 0     | 250.00      |                  |               |
| \$ / R           | On 27/07/2016 | Any day expiry | 13.50  | Put        | 119.50690   | 0.11951  | 141.83940   | 0.14184   | 119.507      | 17.46          | 0.16              | 0.00       | 0     | 150.00      |                  |               |
| \$ / R           | On 27/07/2016 | Any day expiry | 17.13  | Call       | 79.58310    | 0.07958  | 71.77770    | 0.07178   | 79.583       | 22.76          | 0.10              | 0.00       | 0     | 250.00      |                  |               |
| \$ / R           | On 27/07/2016 | Any day expiry | 17.45  | Call       | 62.51780    | 0.06252  | 56.50680    | 0.05651   | 62.518       | 23.29          | 0.08              | 0.00       | 0     | 150.00      |                  |               |
| \$ / R           | On 11/08/2016 | Any day expiry |        |            | 14.71720    | 14.71720 | 14.59500    | 14.59500  |              | 18.49          | 0.00              | 0.00       | 0     | 0.00        |                  |               |
| \$ / R           | On 11/08/2016 | Any day expiry | 12.70  | Put        | 41.25500    | 0.04125  | 48.27460    | 0.04827   | 41.255       | 18.01          | 0.06              | 0.00       | 0     | 2,000.00    |                  |               |
| \$ / R           | On 11/08/2016 | Any day expiry | 15.52  | Call       | 335.80800   | 0.33581  | 305.58270   | 0.30558   | 335.808      | 19.89          | 0.33              | 0.00       | 0     | 2,000.00    |                  |               |
| \$ / R           | On 15/08/2016 | Any day expiry |        |            | 14.72900    | 14.72900 | 14.60660    | 14.60660  |              | 18.54          | 0.00              | 0.00       | 0     | 105.00      |                  |               |
| \$ / R           | On 17/08/2016 | Any day expiry |        |            | 14.73490    | 14.73490 | 14.61250    | 14.61250  |              | 18.57          | 0.00              | 0.00       | 0     | 0.00        |                  |               |
| \$ / R           | On 17/08/2016 | Any day expiry | 15.84  | Put        | 1,391.56020 | 1.39156  | 1,489.33700 | 1.48934   | 1,391.560    | 20.45          | 0.71              | 0.00       | 0     | 5,000.00    |                  |               |
| \$ / R           | On 17/08/2016 | Any day expiry | 17.39  | Call       | 99.29530    | 0.09930  | 90.85210    | 0.09085   | 99.295       | 22.93          | 0.11              | 0.00       | 0     | 5,000.00    |                  |               |
| \$ / R           | On 26/08/2016 | Any day expiry |        |            | 14.76140    | 14.76140 | 14.63870    | 14.63870  |              | 18.61          | 0.00              | 0.00       | 0     | 0.00        |                  |               |
| \$ / R           | On 26/08/2016 | Any day expiry | 11.80  | Put        | 9.49140     | 0.00949  | 11.66600    | 0.01167   | 9.491        | 18.26          | 0.02              | 0.00       | 0     | 250.00      |                  |               |
| \$ / R           | On 26/08/2016 | Any day expiry | 13.50  | Put        | 154.64890   | 0.15465  | 180.34730   | 0.18035   | 154.649      | 17.52          | 0.18              | 0.00       | 0     | 150.00      |                  |               |
| \$ / R           | On 26/08/2016 | Any day expiry | 17.70  | Call       | 95.30100    | 0.09530  | 89.00510    | 0.08901   | 95.301       | 23.31          | 0.10              | 0.00       | 0     | 250.00      |                  |               |
| \$ / R           | On 26/08/2016 | Any day expiry | 17.93  | Call       | 86.11630    | 0.08612  | 80.59950    | 0.08060   | 86.116       | 23.88          | 0.09              | 0.00       | 0     | 150.00      |                  |               |
| \$ / R           | On 29/08/2016 | Any day expiry |        |            | 14.77030    | 14.77030 | 14.64740    | 14.64740  |              | 18.54          | 0.00              | 0.00       | 0     | 2,610.00    |                  |               |
| \$ / R           | On 06/09/2016 | Any day expiry |        |            | 14.79380    | 14.79380 | 14.67080    | 14.67080  |              | 18.62          | 0.00              | 0.00       | 0     | 0.00        |                  |               |
| \$ / R           | On 08/09/2016 | Any day expiry |        |            | 14.79970    | 14.79970 | 14.67660    | 14.67660  |              | 18.64          | 0.00              | 0.00       | 0     | 0.00        |                  |               |
| \$ / R           | On 08/09/2016 | Any day expiry | 13.78  | Put        | 237.62290   | 0.23762  | 271.64000   | 0.27164   | 237.623      | 17.59          | 0.24              | 0.00       | 0     | 48,990.00   |                  |               |

| 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 08/09/2016 | Any day expiry          | 17.30 | Call  | 146.80250  | 0.14680   | 135.39590    | 0.13540        | 146.803           | 22.58      | 0.15  | 0.00          | 0                | 48,990.00     |
| \$ / R           | On 09/09/2016 | Any day expiry          |       |       | 14.80270   | 14.80270  | 14.67950     | 14.67950       |                   | 18.65      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/09/2016 | Any day expiry          |       |       | 14.81450   | 14.81450  | 14.69120     | 14.69120       |                   | 18.62      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/09/2016 | Any day expiry          | 14.95 | Put   | 772.73520  | 0.77274   | 847.08230    | 0.84708        | 772.735           | 18.86      | 0.51  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 13/09/2016 | Any day expiry          | 18.71 | Call  | 84.88560   | 0.08489   | 80.46880     | 0.08047        | 84.886            | 25.43      | 0.08  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 15/09/2016 | Any day expiry          |       |       | 14.82040   | 14.82040  | 14.69700     | 14.69700       |                   | 18.64      | 0.00  | 0.00          | 0                | 259.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future |       |       | 14.83220   | 14.83220  | 14.70870     | 14.70870       |                   | 18.68      | 0.00  | 15,054,683.00 | 1,015            | 168,764.00    |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put   | 124.67930  | 0.12468   | 145.76620    | 0.14577        | 124.679           | 17.35      | 0.14  | 0.00          | 0                | 405.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 13.70 | Put   | 226.27220  | 0.22627   | 258.85560    | 0.25886        | 226.272           | 17.53      | 0.22  | 0.00          | 0                | 2,800.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.50 | Put   | 530.09200  | 0.53009   | 590.08780    | 0.59009        | 530.092           | 18.23      | 0.40  | 0.00          | 0                | 73,000.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.60 | Call  | 812.89520  | 0.81290   | 752.28720    | 0.75229        | 812.895           | 18.36      | 0.58  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.70 | Put   | 633.72290  | 0.63372   | 699.44880    | 0.69945        | 633.723           | 18.49      | 0.45  | 0.00          | 0                | 2,800.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 15.00 | Call  | 640.55890  | 0.64056   | 592.70510    | 0.59271        | 640.559           | 18.92      | 0.49  | 5,846,789.76  | 800              | 1,300.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.27 | Call  | 306.13290  | 0.30613   | 283.31190    | 0.28331        | 306.133           | 21.04      | 0.27  | 0.00          | 0                | 21,500.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.51 | Call  | 266.37210  | 0.26637   | 245.91810    | 0.24592        | 266.372           | 21.40      | 0.24  | 0.00          | 0                | 15,000.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.66 | Call  | 243.90500  | 0.24390   | 225.27500    | 0.22527        | 243.905           | 21.61      | 0.22  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.70 | Call  | 238.26380  | 0.23826   | 220.09180    | 0.22009        | 238.264           | 21.66      | 0.22  | 0.00          | 0                | 1,600.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 17.00 | Call  | 200.21360  | 0.20021   | 185.15620    | 0.18516        | 200.214           | 22.08      | 0.19  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 17.50 | Call  | 150.85340  | 0.15085   | 139.86820    | 0.13987        | 150.853           | 22.77      | 0.14  | 0.00          | 0                | 405.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 17.70 | Call  | 135.07990  | 0.13508   | 126.28590    | 0.12629        | 135.080           | 23.05      | 0.13  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 19.55 | Call  | 64.82850   | 0.06483   | 57.70350     | 0.05770        | 64.829            | 26.65      | 0.06  | 0.00          | 0                | 17,500.00     |
| \$ / R           | On 28/09/2016 | Any day expiry          |       |       | 14.85870   | 14.85870  | 14.73490     | 14.73490       |                   | 18.71      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/09/2016 | Any day expiry          | 11.80 | Put   | 11.41300   | 0.01141   | 12.24940     | 0.01225        | 11.413            | 17.12      | 0.02  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 13.50 | Put   | 185.29690  | 0.18530   | 213.64040    | 0.21364        | 185.297           | 17.47      | 0.19  | 0.00          | 0                | 150.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 18.25 | Call  | 122.21310  | 0.12221   | 115.64640    | 0.11565        | 122.213           | 24.17      | 0.11  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 18.41 | Call  | 115.66480  | 0.11566   | 109.57940    | 0.10958        | 115.665           | 24.53      | 0.11  | 0.00          | 0                | 150.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          |       |       | 14.94120   | 14.94120  | 14.81650     | 14.81650       |                   | 18.83      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/10/2016 | Any day expiry          | 11.80 | Put   | 12.70560   | 0.01271   | 13.31660     | 0.01332        | 12.706            | 16.37      | 0.02  | 0.00          | 0                | 250.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 13.50 | Put   | 208.41520  | 0.20842   | 238.72490    | 0.23872        | 208.415           | 17.45      | 0.19  | 0.00          | 0                | 150.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 18.77 | Call  | 141.62850  | 0.14163   | 137.19680    | 0.13720        | 141.629           | 24.91      | 0.12  | 0.00          | 0                | 250.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 18.85 | Call  | 138.40310  | 0.13840   | 134.19140    | 0.13419        | 138.403           | 25.08      | 0.11  | 0.00          | 0                | 150.00        |
| \$ / R           | On 28/11/2016 | Any day expiry          |       |       | 15.03940   | 15.03940  | 14.91340     | 14.91340       |                   | 18.98      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/11/2016 | Any day expiry          | 11.80 | Put   | 16.72310   | 0.01672   | 17.61380     | 0.01761        | 16.723            | 16.13      | 0.02  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/11/2016 | Any day expiry          | 13.50 | Put   | 234.26700  | 0.23427   | 266.53280    | 0.26653        | 234.267           | 17.49      | 0.19  | 0.00          | 0                | 150.00        |
| \$ / R           | On 28/11/2016 | Any day expiry          | 19.40 | Call  | 164.72010  | 0.16472   | 155.95900    | 0.15596        | 164.720           | 25.79      | 0.12  | 0.00          | 0                | 400.00        |
| \$ / R           | On 14/12/2016 | Any day expiry          |       |       | 15.08710   | 15.08710  | 14.96040     | 14.96040       |                   | 19.06      | 0.00  | 0.00          | 0                | 251.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future |       |       | 15.10190   | 15.10190  | 14.97510     | 14.97510       |                   | 19.05      | 0.00  | 85,325,735.00 | 5,650            | 52,413.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put   | 14.93130   | 0.01493   | 16.39670     | 0.01640        | 14.931            | 15.34      | 0.02  | 0.00          | 0                | 250.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.22 | Put   | 181.68740  | 0.18169   | 210.72340    | 0.21072        | 181.687           | 17.27      | 0.15  | 0.00          | 0                | 725.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.35 | Put   | 214.58560  | 0.21459   | 242.54840    | 0.24255        | 214.586           | 17.49      | 0.17  | 0.00          | 0                | 6,600.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put   | 250.70260  | 0.25070   | 281.52870    | 0.28153        | 250.703           | 17.56      | 0.20  | 0.00          | 0                | 150.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.70 | Put   | 305.00990  | 0.30501   | 339.77960    | 0.33978        | 305.010           | 17.66      | 0.23  | 0.00          | 0                | 4,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.50 | Put   | 610.13120  | 0.61013   | 667.12420    | 0.66712        | 610.131           | 18.33      | 0.36  | 0.00          | 0                | 8,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.63 | Put   | 673.76640  | 0.67377   | 733.63990    | 0.73364        | 673.766           | 18.48      | 0.39  | 0.00          | 0                | 5,700.00      |

| 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 19/12/2016 | Foreign Exchange Future | 14.70  | Put        | 709.39460   |       | 0.70939    |           | 770.79490    | 0.77079        | 709.395           | 18.57      | 0.40  | 0.00        | 0                | 4,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.80  | Put        | 761.92620   |       | 0.76193    |           | 825.46630    | 0.82547        | 761.926           | 18.69      | 0.42  | 0.00        | 0                | 40,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.91  | Put        | 821.88060   |       | 0.82188    |           | 887.72250    | 0.88772        | 821.881           | 18.82      | 0.44  | 0.00        | 0                | 100.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.98  | Put        | 861.19290   |       | 0.86119    |           | 928.70050    | 0.92870        | 861.193           | 18.90      | 0.45  | 0.00        | 0                | 1,700.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.00  | Put        | 872.58610   |       | 0.87259    |           | 940.66100    | 0.94066        | 872.586           | 18.93      | 0.45  | 0.00        | 0                | 27,368.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.20  | Put        | 991.02840   |       | 0.99103    |           | 1,063.99910  | 1.06400        | 991.028           | 19.18      | 0.49  | 0.00        | 0                | 6,985.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.21  | Put        | 997.16290   |       | 0.99716    |           | 1,070.34230  | 1.07034        | 997.163           | 19.20      | 0.49  | 0.00        | 0                | 3,500.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.40  | Call       | 818.76010   |       | 0.81876    |           | 768.97310    | 0.76897        | 818.760           | 19.45      | 0.48  | 0.00        | 0                | 86,321.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.50  | Put        | 1,182.17810 |       | 1.18218    |           | 1,261.44390  | 1.26144        | 1,182.178         | 19.58      | 0.53  | 0.00        | 0                | 69,895.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.50  | Call       | 784.07810   |       | 0.78408    |           | 736.54390    | 0.73654        | 784.078           | 19.58      | 0.47  | 0.00        | 0                | 750.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.57  | Put        | 1,228.81310 |       | 1.22881    |           | 1,309.84010  | 1.30984        | 1,228.813         | 19.67      | 0.54  | 0.00        | 0                | 1,400.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.80  | Put        | 1,388.35010 |       | 1.38835    |           | 1,473.63820  | 1.47364        | 1,388.350         | 20.01      | 0.58  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.00  | Put        | 1,533.08170 |       | 1.53308    |           | 1,621.63770  | 1.62164        | 1,533.082         | 20.30      | 0.61  | 0.00        | 0                | 32,800.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.20  | Put        | 1,682.78800 |       | 1.68279    |           | 1,774.12010  | 1.77412        | 1,682.788         | 20.59      | 0.63  | 0.00        | 0                | 500.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.47  | Put        | 1,891.40130 |       | 1.89140    |           | 1,985.81970  | 1.98582        | 1,891.401         | 20.97      | 0.66  | 0.00        | 0                | 1,365.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.53  | Put        | 1,938.61660 |       | 1.93862    |           | 2,033.85170  | 2.03385        | 1,938.617         | 21.05      | 0.67  | 0.00        | 0                | 725.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.69  | Put        | 2,066.25610 |       | 2.06626    |           | 2,163.55790  | 2.16356        | 2,066.256         | 21.27      | 0.69  | 0.00        | 0                | 6,600.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.83  | Call       | 451.77860   |       | 0.45178    |           | 423.98730    | 0.42399        | 451.779           | 21.46      | 0.30  | 0.00        | 0                | 4,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.91  | Call       | 437.47110   |       | 0.43747    |           | 410.60870    | 0.41061        | 437.471           | 21.56      | 0.29  | 0.00        | 0                | 20,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.96  | Call       | 428.80510   |       | 0.42881    |           | 402.50720    | 0.40251        | 428.805           | 21.63      | 0.28  | 0.00        | 0                | 5,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 17.69  | Call       | 323.03850   |       | 0.32304    |           | 304.64140    | 0.30464        | 323.038           | 22.61      | 0.22  | 0.00        | 0                | 3,500.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.00  | Call       | 292.49520   |       | 0.29250    |           | 278.60010    | 0.27860        | 292.495           | 23.16      | 0.20  | 0.00        | 0                | 1,500.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.06  | Call       | 287.55950   |       | 0.28756    |           | 273.99550    | 0.27400        | 287.560           | 23.28      | 0.20  | 0.00        | 0                | 1,400.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.45  | Call       | 258.73160   |       | 0.25873    |           | 247.10080    | 0.24710        | 258.732           | 24.06      | 0.18  | 0.00        | 0                | 1,700.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.89  | Call       | 231.97480   |       | 0.23197    |           | 222.12230    | 0.22212        | 231.975           | 24.94      | 0.16  | 0.00        | 0                | 17,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.98  | Call       | 227.14210   |       | 0.22714    |           | 217.60680    | 0.21761        | 227.142           | 25.12      | 0.15  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.00  | Call       | 226.09320   |       | 0.22609    |           | 216.62850    | 0.21663        | 226.093           | 25.16      | 0.15  | 0.00        | 0                | 2,310.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.15  | Call       | 218.53270   |       | 0.21853    |           | 206.82370    | 0.20682        | 218.533           | 25.46      | 0.15  | 0.00        | 0                | 83,003.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.25  | Call       | 213.76820   |       | 0.21377    |           | 197.05130    | 0.19705        | 213.768           | 25.66      | 0.14  | 0.00        | 0                | 10,303.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.70  | Call       | 174.41700   |       | 0.17442    |           | 158.08050    | 0.15808        | 174.417           | 25.75      | 0.12  | 0.00        | 0                | 1,365.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.75  | Call       | 170.23340   |       | 0.17023    |           | 154.21830    | 0.15422        | 170.233           | 25.75      | 0.12  | 0.00        | 0                | 150.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.81  | Call       | 165.33460   |       | 0.16533    |           | 149.69850    | 0.14970        | 165.335           | 25.75      | 0.12  | 0.00        | 0                | 250.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.95  | Call       | 154.40370   |       | 0.15440    |           | 139.62280    | 0.13962        | 154.404           | 25.75      | 0.11  | 0.00        | 0                | 725.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.08  | Call       | 144.85340   |       | 0.14485    |           | 130.83140    | 0.13083        | 144.853           | 25.75      | 0.10  | 0.00        | 0                | 600.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.16  | Call       | 139.25040   |       | 0.13925    |           | 125.67900    | 0.12568        | 139.250           | 25.75      | 0.10  | 0.00        | 0                | 6,600.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.30  | Call       | 129.92480   |       | 0.12992    |           | 117.11250    | 0.11711        | 129.925           | 25.75      | 0.10  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.36  | Call       | 126.10800   |       | 0.12611    |           | 113.60990    | 0.11361        | 126.108           | 25.75      | 0.09  | 0.00        | 0                | 368.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.90  | Call       | 96.15360    |       | 0.09615    |           | 86.19850     | 0.08620        | 96.154            | 25.75      | 0.07  | 0.00        | 0                | 32,200.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 21.00  | Call       | 91.39430    |       | 0.09139    |           | 81.85730     | 0.08186        | 91.394            | 25.75      | 0.07  | 0.00        | 0                | 500.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 21.24  | Call       | 80.85740    |       | 0.08086    |           | 72.26180     | 0.07226        | 80.857            | 25.75      | 0.06  | 0.00        | 0                | 5,700.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 21.30  | Call       | 78.40750    |       | 0.07841    |           | 70.03400     | 0.07003        | 78.408            | 25.75      | 0.06  | 0.00        | 0                | 69,895.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future |        |            | 15.35550    |       | 15.35550   |           | 15.22420     | 15.22420       |                   | 19.30      | 0.00  | 0.00        | 0                | 5,147.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.23  | Put        | 1,038.81050 |       | 1.03881    |           | 1,108.44530  | 1.10845        | 1,038.811         | 19.14      | 0.45  | 0.00        | 0                | 90.00         |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.36  | Put        | 1,117.29470 |       | 1.11729    |           | 1,188.67420  | 1.18867        | 1,117.295         | 19.31      | 0.46  | 0.00        | 0                | 7,160.00      |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.70 | Put   | 1,332.24540 | 1.33225   | 1,409.61240  | 1.40961        | 1,332.245         | 19.73      | 0.51  | 0.00        | 0                | 6,370.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.74 | Put   | 1,358.57260 | 1.35857   | 1,436.60570  | 1.43661        | 1,358.573         | 19.78      | 0.52  | 0.00        | 0                | 3,200.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 16.75 | Put   | 2,089.10040 | 2.08910   | 2,182.18520  | 2.18219        | 2,089.100         | 21.10      | 0.63  | 0.00        | 0                | 1,800.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 18.43 | Call  | 414.27880   | 0.41428   | 394.16440    | 0.39416        | 414.279           | 23.17      | 0.23  | 0.00        | 0                | 90.00         |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 18.44 | Call  | 413.31030   | 0.41331   | 393.25850    | 0.39326        | 413.310           | 23.19      | 0.23  | 0.00        | 0                | 7,160.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 19.00 | Call  | 365.11090   | 0.36511   | 347.92700    | 0.34793        | 365.111           | 24.15      | 0.21  | 0.00        | 0                | 6,370.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 19.38 | Call  | 338.07050   | 0.33807   | 322.49240    | 0.32249        | 338.071           | 24.79      | 0.19  | 0.00        | 0                | 3,200.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 21.42 | Call  | 172.20400   | 0.17220   | 155.85800    | 0.15586        | 172.204           | 25.77      | 0.11  | 0.00        | 0                | 1,800.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future |       |       | 15.62520    | 15.62520  | 15.49290     | 15.49290       |                   | 19.85      | 0.00  | 0.00        | 0                | 1,300.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future |       |       | 15.85330    | 15.85330  | 15.72470     | 15.72470       |                   | 20.28      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2016 | Foreign Exchange Future |       |       | 14.54670    | 14.54670  | 14.42560     | 14.42560       |                   | 17.91      | 0.00  | 203,653.80  | 14               | 980.00        |
| \$ / R MAXI      | On 19/09/2016 | Foreign Exchange Future |       |       | 14.83220    | 14.83220  | 14.70870     | 14.70870       |                   | 18.68      | 0.00  | 0.00        | 0                | 168.00        |
| \$ / R MAXI      | On 19/12/2016 | Foreign Exchange Future |       |       | 15.10190    | 15.10190  | 14.97510     | 14.97510       |                   | 19.05      | 0.00  | 0.00        | 0                | 29.00         |
| \$ / R MAXI      | On 13/03/2017 | Foreign Exchange Future |       |       | 15.35550    | 15.35550  | 15.22420     | 15.22420       |                   | 19.30      | 0.00  | 0.00        | 0                | 3.00          |
| £ / R            | On 28/04/2016 | Any day expiry          |       |       | 20.77670    | 20.77670  | 20.48390     | 20.48390       |                   | 12.28      | 0.00  | 0.00        | 0                | 157.00        |
| £ / R            | On 31/05/2016 | Any day expiry          |       |       | 20.78100    | 20.78100  | 20.48850     | 20.48850       |                   | 13.56      | 0.00  | 0.00        | 0                | 123.00        |
| £ / R            | On 13/06/2016 | Foreign Exchange Future |       |       | 20.96890    | 20.96890  | 20.67370     | 20.67370       |                   | 13.87      | 0.00  | 209,689.00  | 10               | 57,426.00     |
| £ / R            | On 13/06/2016 | Foreign Exchange Future | 24.30 | Call  | 11.14300    | 0.01114   | 9.42330      | 0.00942        | 11.143            | 18.83      | 0.02  | 0.00        | 0                | 1,300.00      |
| £ / R            | On 13/06/2016 | Foreign Exchange Future | 26.50 | Call  | 6.05580     | 0.00606   | 6.12530      | 0.00613        | 6.056             | 25.75      | 0.01  | 0.00        | 0                | 2,600.00      |
| £ / R            | On 08/09/2016 | Any day expiry          |       |       | 21.34210    | 21.34210  | 21.04180     | 21.04180       |                   | 16.10      | 0.00  | 0.00        | 0                | 0.00          |
| £ / R            | On 08/09/2016 | Any day expiry          | 21.20 | Put   | 771.14070   | 0.77114   | 928.68180    | 0.92868        | 771.141           | 16.05      | 0.45  | 0.00        | 0                | 12,264.00     |
| £ / R            | On 08/09/2016 | Any day expiry          | 25.85 | Call  | 61.97710    | 0.06198   | 66.36960     | 0.06637        | 61.977            | 19.20      | 0.06  | 0.00        | 0                | 12,264.00     |
| £ / R            | On 19/09/2016 | Foreign Exchange Future |       |       | 21.39040    | 21.39040  | 21.08920     | 21.08920       |                   | 16.25      | 0.00  | 0.00        | 0                | 17,475.00     |
| £ / R            | On 19/09/2016 | Foreign Exchange Future | 20.51 | Call  | 1,365.19620 | 1.36520   | 1,174.16970  | 1.17417        | 1,365.196         | 15.94      | 0.68  | 0.00        | 0                | 850.00        |
| £ / R            | On 19/12/2016 | Foreign Exchange Future |       |       | 21.79610    | 21.79610  | 21.48830     | 21.48830       |                   | 17.90      | 0.00  | 0.00        | 0                | 5.00          |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 17.13 | Put   | 55.81910    | 0.05582   | 58.27530     | 0.05828        | 55.819            | 17.82      | 0.04  | 0.00        | 0                | 4,885.00      |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 18.41 | Put   | 153.25570   | 0.15326   | 190.40450    | 0.19040        | 153.256           | 17.17      | 0.10  | 0.00        | 0                | 783.00        |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 21.41 | Put   | 1,057.64330 | 1.05764   | 1,205.71640  | 1.20572        | 1,057.643         | 17.74      | 0.42  | 0.00        | 0                | 4,885.00      |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 23.01 | Put   | 2,041.65590 | 2.04166   | 2,253.68220  | 2.25368        | 2,041.656         | 18.59      | 0.61  | 0.00        | 0                | 783.00        |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 24.46 | Call  | 500.51530   | 0.50052   | 439.26060    | 0.43926        | 500.515           | 19.55      | 0.26  | 0.00        | 0                | 4,885.00      |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 26.94 | Call  | 217.85780   | 0.21786   | 194.33000    | 0.19433        | 217.858           | 21.15      | 0.13  | 0.00        | 0                | 783.00        |
| £ / R            | On 13/03/2017 | Foreign Exchange Future |       |       | 22.18230    | 22.18230  | 21.86590     | 21.86590       |                   | 18.92      | 0.00  | 0.00        | 0                | 0.00          |
| £ / R            | On 25/04/2017 | Any day expiry          |       |       | 22.38400    | 22.38400  | 22.06270     | 22.06270       |                   | 19.27      | 0.00  | 0.00        | 0                | 73.00         |
| £ / R            | On 19/06/2017 | Foreign Exchange Future |       |       | 22.59740    | 22.59740  | 22.27780     | 22.27780       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ¥ / R            | On 13/06/2016 | Foreign Exchange Future |       |       | 0.13066     | 0.13066   | 0.13194      | 0.13194        |                   | 22.22      | 0.00  | 0.00        | 0                | 4,800.00      |
| ¥ / R            | On 19/09/2016 | Foreign Exchange Future |       |       | 0.13368     | 0.13368   | 0.13497      | 0.13497        |                   | 21.20      | 0.00  | 0.00        | 0                | 1,148.00      |
| ¥ / R            | On 19/12/2016 | Foreign Exchange Future |       |       | 0.13665     | 0.13665   | 0.13794      | 0.13794        |                   | 20.71      | 0.00  | 0.00        | 0                | 5,682.00      |
| € / R            | On 26/04/2016 | Any day expiry          |       |       | 16.21080    | 16.21080  | 16.12390     | 16.12390       |                   | 18.40      | 0.00  | 0.00        | 0                | 25.00         |
| € / R            | On 28/04/2016 | Any day expiry          |       |       | 16.21440    | 16.21440  | 16.13040     | 16.13040       |                   | 20.51      | 0.00  | 0.00        | 0                | 1.00          |
| € / R            | On 29/04/2016 | Any day expiry          |       |       | 16.21720    | 16.21720  | 16.13360     | 16.13360       |                   | 21.30      | 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 25/05/2016 | Any day expiry          |        |            | 16.31250    |       | 16.31250   |           | 16.23050     | 16.23050       |                   | 18.07      | 0.00  | 0.00          | 0                | 74.00         |
| € / R            | On 27/05/2016 | Any day expiry          |        |            | 16.32190    |       | 16.32190   |           | 16.23780     | 16.23780       |                   | 18.20      | 0.00  | 0.00          | 0                | 0.00          |
| € / R            | On 31/05/2016 | Any day expiry          |        |            | 16.33670    |       | 16.33670   |           | 16.25260     | 16.25260       |                   | 17.67      | 0.00  | 0.00          | 0                | 1.00          |
| € / R            | On 13/06/2016 | Foreign Exchange Future |        |            | 16.38500    |       | 16.38500   |           | 16.30070     | 16.30070       |                   | 18.28      | 0.00  | 27,281,025.00 | 1,665            | 79,718.00     |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 14.20  | Put        | 12.05340    |       | 0.01205    |           | 12.52860     | 0.01253        | 12.053            | 19.78      | 0.03  | 0.00          | 0                | 6,000.00      |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 15.70  | Put        | 172.20280   |       | 0.17220    |           | 196.42100    | 0.19642        | 172.203           | 17.84      | 0.25  | 0.00          | 0                | 2,912.00      |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 15.96  | Call       | 683.24590   |       | 0.68325    |           | 630.95670    | 0.63096        | 683.246           | 18.01      | 0.66  | 0.00          | 0                | 6,000.00      |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 16.63  | Put        | 596.07870   |       | 0.59608    |           | 650.83020    | 0.65083        | 596.079           | 18.64      | 0.57  | 0.00          | 0                | 7,000.00      |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 17.00  | Put        | 851.49690   |       | 0.85150    |           | 915.35310    | 0.91535        | 851.497           | 19.22      | 0.68  | 0.00          | 0                | 564.00        |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 17.79  | Put        | 1,501.65770 |       | 1.50166    |           | 1,577.84280  | 1.57784        | 1,501.658         | 20.45      | 0.85  | 0.00          | 0                | 3,500.00      |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 19.85  | Call       | 10.06150    |       | 0.01006    |           | 10.06910     | 0.01007        | 10.061            | 24.00      | 0.02  | 0.00          | 0                | 3,500.00      |
| € / R            | On 19/09/2016 | Foreign Exchange Future |        |            | 16.76090    |       | 16.76090   |           | 16.67470     | 16.67470       |                   | 19.29      | 0.00  | 0.00          | 0                | 7,847.00      |
| € / R            | On 19/09/2016 | Foreign Exchange Future | 17.00  | Call       | 731.28690   |       | 0.73129    |           | 0.00000      | 0.00000        | 731.287           | 19.60      | 0.48  | 11,427,052.14 | 1,400            | 700.00        |
| € / R            | On 19/12/2016 | Foreign Exchange Future |        |            | 17.12580    |       | 17.12580   |           | 17.03600     | 17.03600       |                   | 19.53      | 0.00  | 0.00          | 0                | 11,367.00     |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 16.40  | Put        | 698.85000   |       | 0.69885    |           | 747.47700    | 0.74748        | 698.850           | 18.81      | 0.36  | 0.00          | 0                | 2,912.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 16.90  | Put        | 953.74960   |       | 0.95375    |           | 1,006.50070  | 1.00650        | 953.750           | 19.29      | 0.44  | 0.00          | 0                | 2,961.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 20.80  | Call       | 300.09180   |       | 0.30009    |           | 289.84460    | 0.28984        | 300.092           | 23.79      | 0.18  | 0.00          | 0                | 2,912.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 21.90  | Call       | 246.65840   |       | 0.24666    |           | 236.94110    | 0.23694        | 246.658           | 26.02      | 0.15  | 0.00          | 0                | 2,961.00      |
| € / R            | On 13/03/2017 | Foreign Exchange Future |        |            | 17.47730    |       | 17.47730   |           | 17.38230     | 17.38230       |                   | 19.65      | 0.00  | 0.00          | 0                | 2,500.00      |
| 10Y STND         | On 17/12/2025 | Interest Rate Swap      |        |            | 101.88198   |       | 101.88198  |           | 101.42646    | 101.42646      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 10Y STND         | On 16/03/2026 | Interest Rate Swap      |        |            | 99.09606    |       | 99.09606   |           | 98.61460     | 98.61460       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 10Y STND         | On 15/06/2026 | Interest Rate Swap      |        |            | 97.95470    |       | 97.95470   |           | 97.45955     | 97.45955       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 1Y STND          | On 19/12/2016 | Interest Rate Swap      |        |            | 100.14416   |       | 100.14416  |           | 100.13241    | 100.13241      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 1Y STND          | On 16/03/2017 | Interest Rate Swap      |        |            | 100.17164   |       | 100.17164  |           | 100.15090    | 100.15090      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 1Y STND          | On 15/06/2017 | Interest Rate Swap      |        |            | 99.92114    |       | 99.92114   |           | 99.87105     | 99.87105       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 2Y STND          | On 18/12/2017 | Interest Rate Swap      |        |            | 100.50660   |       | 100.50660  |           | 100.43597    | 100.43597      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 2Y STND          | On 16/03/2018 | Interest Rate Swap      |        |            | 99.94008    |       | 99.94008   |           | 99.85500     | 99.85500       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 2Y STND          | On 15/06/2018 | Interest Rate Swap      |        |            | 99.76817    |       | 99.76817   |           | 99.66767     | 99.66767       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 5Y STND          | On 17/12/2020 | Interest Rate Swap      |        |            | 100.32020   |       | 100.32020  |           | 100.10581    | 100.10581      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 5Y STND          | On 16/03/2021 | Interest Rate Swap      |        |            | 99.79840    |       | 99.79840   |           | 99.57167     | 99.57167       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 5Y STND          | On 15/06/2021 | Interest Rate Swap      |        |            | 99.24126    |       | 99.24126   |           | 98.99948     | 98.99948       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| AL37             | On 05/05/2016 | Index Future            |        |            | 476.05000   |       | 476.05000  |           | 477.39800    | 477.39800      |                   |            | 0.00  | 0.00          | 0                | 13.00         |
| AL37             | On 04/08/2016 | Index Future            |        |            | 484.99900   |       | 484.99900  |           | 486.37600    | 486.37600      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| AL37             | On 03/11/2016 | Index Future            |        |            | 494.31800   |       | 494.31800  |           | 495.72900    | 495.72900      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| AL7T             | On 05/05/2016 | Index Future            |        |            | 549.82800   |       | 549.82800  |           | 552.44000    | 552.44000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| AL7T             | On 04/08/2016 | Index Future            |        |            | 560.16400   |       | 560.16400  |           | 562.82900    | 562.82900      |                   |            | 0.00  | 0.00          | 0                | 9.00          |
| AL7T             | On 03/11/2016 | Index Future            |        |            | 570.92800   |       | 570.92800  |           | 573.65200    | 573.65200      |                   |            | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ALBI             | On 05/05/2016 | Index Future            | 499.13800 |       | 499.13800  |           | 501.42800    | 501.42800      |                   |            | 0.00  | 0.00        | 0                | 501.00        |
| ALBI             | On 04/08/2016 | Index Future            | 508.52100 |       | 508.52100  |           | 510.85700    | 510.85700      |                   |            | 0.00  | 0.00        | 0                | 147.00        |
| ALBI             | On 03/11/2016 | Index Future            | 518.29300 |       | 518.29300  |           | 520.68100    | 520.68100      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 02/02/2017 | Index Future            | 528.77000 |       | 528.77000  |           | 531.21200    | 531.21200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AU\$ / R         | On 13/06/2016 | Foreign Exchange Future | 11.21840  |       | 11.21840   |           | 11.18800     | 11.18800       |                   | 14.72      | 0.00  | 0.00        | 0                | 7,644.00      |
| AU\$ / R         | On 19/09/2016 | Foreign Exchange Future | 11.39070  |       | 11.39070   |           | 11.35950     | 11.35950       |                   | 15.24      | 0.00  | 0.00        | 0                | 1,430.00      |
| AU\$ / R         | On 19/12/2016 | Foreign Exchange Future | 11.55580  |       | 11.55580   |           | 11.52320     | 11.52320       |                   | 15.36      | 0.00  | 0.00        | 0                | 380.00        |
| AU\$ / R         | On 13/03/2017 | Foreign Exchange Future | 11.71290  |       | 11.71290   |           | 11.67790     | 11.67790       |                   | 15.41      | 0.00  | 0.00        | 0                | 4,186.00      |
| CAD/ R           | On 13/06/2016 | Foreign Exchange Future | 11.49880  |       | 11.49880   |           | 11.34930     | 11.34930       |                   | 14.79      | 0.00  | 0.00        | 0                | 0.00          |
| CAD/ R           | On 19/09/2016 | Foreign Exchange Future | 11.72480  |       | 11.72480   |           | 11.57230     | 11.57230       |                   | 15.26      | 0.00  | 0.00        | 0                | 0.00          |
| CHF / R          | On 13/06/2016 | Foreign Exchange Future | 14.91360  |       | 14.91360   |           | 14.86090     | 14.86090       |                   | 18.58      | 0.00  | 0.00        | 0                | 6,429.00      |
| CHF / R          | On 19/09/2016 | Foreign Exchange Future | 15.27770  |       | 15.27770   |           | 15.22370     | 15.22370       |                   | 20.22      | 0.00  | 0.00        | 0                | 0.00          |
| CNH / R          | On 13/06/2016 | Foreign Exchange Future | 2.23220   |       | 2.23220    |           | 2.21920      | 2.21920        |                   | 17.89      | 0.00  | 0.00        | 0                | 230.00        |
| CNH / R          | On 19/09/2016 | Foreign Exchange Future | 2.26360   |       | 2.26360    |           | 2.25030      | 2.25030        |                   | 18.64      | 0.00  | 0.00        | 0                | 0.00          |
| DKK / R          | On 13/06/2016 | Foreign Exchange Future | 2.20060   |       | 2.20060    |           | 2.19170      | 2.19170        |                   | 19.57      | 0.00  | 0.00        | 0                | 0.00          |
| DKK / R          | On 19/09/2016 | Foreign Exchange Future | 2.25170   |       | 2.25170    |           | 2.24270      | 2.24270        |                   | 20.41      | 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             | 131.41061 |       | 131.41061  |           | 131.38200    | 131.38200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| EL28             | On 03/11/2016 | Bond Future             | 132.24437 |       | 132.24437  |           | 132.21712    | 132.21712      |                   |            | 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 05/05/2016 | Bond Future             | 10.54152  |       | 77.12339   |           | 10.47812     | 77.53180       |                   |            | 0.00  | 0.00        | 0                | 8,710.00      |
| ES33             | On 04/08/2016 | Bond Future             | 10.62658  |       | 78.58882   |           | 10.56094     | 79.00577       |                   |            | 0.00  | 0.00        | 0                | 350.00        |
| ES33             | On 03/11/2016 | Bond Future             | 10.71045  |       | 76.29012   |           | 10.64246     | 76.71616       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 02/02/2017 | Bond Future             | 10.78870  |       | 77.83331   |           | 10.71827     | 78.26892       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| ES33A            | On 15/09/2033 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES42             | On 05/05/2016 | Bond Future             | 10.72155  |       | 80.99671   |           | 10.65815     | 81.45820       |                   |            | 0.00  | 0.00           | 0                | 7,250.00      |
| ES42             | On 04/08/2016 | Bond Future             | 10.80716  |       | 82.53577   |           | 10.74154     | 83.00681       |                   |            | 0.00  | 0.00           | 0                | 4,900.00      |
| ES42             | On 03/11/2016 | Bond Future             | 10.89073  |       | 79.84219   |           | 10.82274     | 80.32347       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| GOVI             | On 05/05/2016 | GOVI                    | 497.86700 |       | 497.86700  |           | 500.04800    | 500.04800      |                   |            | 0.00  | 726,885,820.00 | 146              | 447.00        |
| GOVI             | On 04/08/2016 | GOVI                    | 507.22600 |       | 507.22600  |           | 509.45200    | 509.45200      |                   |            | 0.00  | 0.00           | 0                | 27.00         |
| GOVI             | On 03/11/2016 | GOVI                    | 516.97300 |       | 516.97300  |           | 519.24900    | 519.24900      |                   |            | 0.00  | 754,780,580.00 | 146              | 146.00        |
| GOVI             | On 02/02/2017 | GOVI                    | 527.42300 |       | 527.42300  |           | 529.75000    | 529.75000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| HK\$/R           | On 13/06/2016 | Foreign Exchange Future | 1.87620   |       | 1.87620    |           | 1.86050      | 1.86050        |                   | 17.95      | 0.00  | 0.00           | 0                | 0.00          |
| HK\$/R           | On 19/09/2016 | Foreign Exchange Future | 1.91340   |       | 1.91340    |           | 1.89740      | 1.89740        |                   | 18.18      | 0.00  | 0.00           | 0                | 0.00          |
| HK\$/R           | On 19/12/2016 | Foreign Exchange Future | 1.94740   |       | 1.94740    |           | 1.93100      | 1.93100        |                   | 18.66      | 0.00  | 0.00           | 0                | 0.00          |
| HK\$/R           | On 13/03/2017 | Foreign Exchange Future | 1.97920   |       | 1.97920    |           | 1.96220      | 1.96220        |                   | 18.99      | 0.00  | 0.00           | 0                | 0.00          |
| I2025            | On 05/05/2016 | Bond Future             | 126.03851 |       | 126.03851  |           | 125.81212    | 125.81212      |                   |            | 0.00  | 504,154.04     | 4                | 4,528.00      |
| I2025            | On 04/08/2016 | Bond Future             | 127.17618 |       | 127.17618  |           | 126.94685    | 126.94685      |                   |            | 0.00  | 0.00           | 0                | 1,061.00      |
| I2025            | On 03/11/2016 | Bond Future             | 129.60408 |       | 129.60408  |           | 129.37214    | 129.37214      |                   |            | 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 05/05/2016 | Bond Future             | 106.48140 |       | 106.48140  |           | 106.30682    | 106.30682      |                   |            | 0.00  | 0.00           | 0                | 735.00        |
| I2033            | On 04/08/2016 | Bond Future             | 108.51339 |       | 108.51339  |           | 108.33666    | 108.33666      |                   |            | 0.00  | 7,595,937.30   | 70               | 2,680.00      |
| I2033            | On 03/11/2016 | Bond Future             | 109.55555 |       | 109.55555  |           | 109.37683    | 109.37683      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2038            | On 05/05/2016 | Bond Future             | 134.12223 |       | 134.12223  |           | 133.39963    | 133.39963      |                   |            | 0.00  | 0.00           | 0                | 13,082.00     |
| I2038            | On 04/08/2016 | Bond Future             | 135.25581 |       | 135.25581  |           | 134.52084    | 134.52084      |                   |            | 0.00  | 0.00           | 0                | 5,064.00      |
| I2038            | On 03/11/2016 | Bond Future             | 137.83782 |       | 137.83782  |           | 137.09092    | 137.09092      |                   |            | 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 05/05/2016 | Bond Future             | 134.11348 |       | 134.11348  |           | 134.08554    | 134.08554      |                   |            | 0.00  | 0.00           | 0                | 12,460.00     |
| I2046            | On 04/08/2016 | Bond Future             | 136.67263 |       | 136.67263  |           | 136.64580    | 136.64580      |                   |            | 0.00  | 0.00           | 0                | 3,817.00      |
| I2046            | On 03/11/2016 | Bond Future             | 137.76604 |       | 137.76604  |           | 137.74050    | 137.74050      |                   |            | 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 05/05/2016 | Bond Future             | 146.31414 |       | 146.31414  |           | 145.93178    | 145.93178      |                   |            | 0.00  | 0.00           | 0                | 14,810.00     |
| I2050            | On 04/08/2016 | Bond Future             | 147.52878 |       | 147.52878  |           | 147.14091    | 147.14091      |                   |            | 0.00  | 0.00           | 0                | 6,661.00      |
| I2050            | On 03/11/2016 | Bond Future             | 150.34512 |       | 150.34512  |           | 149.95180    | 149.95180      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM                     | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| IGOV             | On 05/05/2016 |            | Index Future            | 243.91900 | 243.91900  |           | 243.61300    | 243.61300      |                   |            | 0.00  | 56,101,370.00    | 23               | 897.00        |
| IGOV             | On 04/08/2016 |            | Index Future            | 248.52400 | 248.52400  |           | 248.21400    | 248.21400      |                   |            | 0.00  | 0.00             | 0                | 170.00        |
| IGOV             | On 03/11/2016 |            | Index Future            | 253.32000 | 253.32000  |           | 253.00800    | 253.00800      |                   |            | 0.00  | 58,263,600.00    | 23               | 23.00         |
| IGOV             | On 02/02/2017 |            | Index Future            | 258.46000 | 258.46000  |           | 258.14400    | 258.14400      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ILBI             | On 05/05/2016 |            | Index Future            | 659.94600 | 659.94600  |           | 659.00900    | 659.00900      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ILBI             | On 04/08/2016 |            | Index Future            | 672.07500 | 672.07500  |           | 671.12200    | 671.12200      |                   |            | 0.00  | 0.00             | 0                | 157.00        |
| ILBI             | On 03/11/2016 |            | Index Future            | 684.67000 | 684.67000  |           | 683.70000    | 683.70000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 18/05/2016 |            | Jibar Tradeable Future  | 7.27000   | 92.73000   |           | 7.27000      | 92.73000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2016 |            | Jibar Tradeable Future  | 7.38000   | 92.62000   |           | 7.38000      | 92.62000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 20/07/2016 |            | Jibar Tradeable Future  | 7.43000   | 92.57000   |           | 7.43000      | 92.57000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 17/08/2016 |            | Jibar Tradeable Future  | 7.53000   | 92.47000   |           | 7.53000      | 92.47000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 21/09/2016 |            | Jibar Tradeable Future  | 7.57000   | 92.43000   |           | 7.57000      | 92.43000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 21/12/2016 |            | Jibar Tradeable Future  | 7.81000   | 92.19000   |           | 7.81000      | 92.19000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 15/03/2017 |            | Jibar Tradeable Future  | 7.93000   | 92.07000   |           | 7.93000      | 92.07000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 21/06/2017 |            | Jibar Tradeable Future  | 8.06000   | 91.94000   |           | 8.06000      | 91.94000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2017 |            | Jibar Tradeable Future  | 8.16000   | 91.84000   |           | 8.16000      | 91.84000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 20/12/2017 |            | Jibar Tradeable Future  | 8.25000   | 91.75000   |           | 8.25000      | 91.75000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| JIBAR FUTURE     | On 20/03/2018 |            | Jibar Tradeable Future  | 8.34000   | 91.66000   |           | 8.34000      | 91.66000       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| KES / R          | On 13/06/2016 |            | Foreign Exchange Future | 0.14230   | 0.14230    |           | 0.14120      | 0.14120        |                   |            | 0.00  | 0.00             | 0                | 1,266.00      |
| KES / R          | On 19/09/2016 |            | Foreign Exchange Future | 0.14260   | 0.14260    |           | 0.14100      | 0.14100        |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| KES / R          | On 19/12/2016 |            | Foreign Exchange Future | 0.14280   | 0.14280    |           | 0.14060      | 0.14060        |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| NGN / R          | On 13/06/2016 |            | Foreign Exchange Future | 0.06930   | 0.06930    |           | 0.06800      | 0.06800        |                   |            | 0.00  | 0.00             | 0                | 11,085.00     |
| NGN / R          | On 19/09/2016 |            | Foreign Exchange Future | 0.06230   | 0.06230    |           | 0.06130      | 0.06130        |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| NGN / R          | On 19/12/2016 |            | Foreign Exchange Future | 0.05830   | 0.05830    |           | 0.05750      | 0.05750        |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2016 |            | Foreign Exchange Future | 9.96060   | 9.96060    |           | 9.97680      | 9.97680        |                   | 16.57      | 0.00  | 0.00             | 0                | 0.00          |
| NZ\$ / R         | On 19/09/2016 |            | Foreign Exchange Future | 10.11040  | 10.11040   |           | 10.12840     | 10.12840       |                   | 17.06      | 0.00  | 0.00             | 0                | 0.00          |
| NZ\$ / R         | On 19/12/2016 |            | Foreign Exchange Future | 10.25800  | 10.25800   |           | 10.27360     | 10.27360       |                   | 17.11      | 0.00  | 0.00             | 0                | 0.00          |
| PULA / R         | On 13/06/2016 |            | Foreign Exchange Future | 1.35340   | 1.35340    |           | 1.35360      | 1.35360        |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| PULA / R         | On 19/09/2016 |            | Foreign Exchange Future | 1.36770   | 1.36770    |           | 1.36790      | 1.36790        |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| PULA / R         | On 19/12/2016 |            | Foreign Exchange Future | 1.38130   | 1.38130    |           | 1.38150      | 1.38150        |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| PULA / R         | On 13/03/2017 |            | Foreign Exchange Future | 1.39090   | 1.39090    |           | 1.39080      | 1.39080        |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| QUANTO € / \$    | On 13/06/2016 |            | Foreign Exchange Future | 1.12640   | 1.12640    |           | 1.13000      | 1.13000        |                   |            | 0.00  | 28,160.00        | 25               | 10,571.00     |
| QUANTO € / \$    | On 19/09/2016 |            | Foreign Exchange Future | 1.13000   | 1.13000    |           | 1.13370      | 1.13370        |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| QUANTO € / \$    | On 19/12/2016 |            | Foreign Exchange Future | 1.13400   | 1.13400    |           | 1.13760      | 1.13760        |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R186             | On 05/05/2016 |            | Bond Future             | 9.04308   | 113.83464  |           | 8.96897      | 114.36857      |                   | 10.05      | 0.00  | 2,551,831,124.88 | 22,417           | 63,342.00     |
| R186             | On 05/05/2016 | 8.75       | Call                    | 184.85000 | 0.18485    |           | 315.45000    | 0.31545        | 184.850           | 9.97       | 0.16  | 0.00             | 0                | 180.00        |

| 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 05/05/2016 | Bond Future        | 8.75  | Put   | 2,317.18000 | 2.31718   | 1,913.85000  | 1.91385        | 2,317.180         | 9.97       | 0.84  | 0.00             | 0                | 1,900.00      |
| R186             | On 05/05/2016 | Bond Future        | 8.85  | Put   | 1,736.12000 | 1.73612   | 1,394.89000  | 1.39489        | 1,736.120         | 10.00      | 0.74  | 0.00             | 0                | 5,350.00      |
| R186             | On 05/05/2016 | Bond Future        | 9.25  | Call  | 1,795.29000 | 1.79529   | 2,238.90000  | 2.23890        | 1,795.290         | 10.19      | 0.75  | 0.00             | 0                | 180.00        |
| R186             | On 05/05/2016 | Bond Future        | 9.86  | Put   | 3.68000     | 0.00368   | 2.50000      | 0.00250        | 3.680             | 10.56      | 0.01  | 0.00             | 0                | 5,000.00      |
| R186             | On 05/05/2016 | Bond Future        | 9.89  | Put   | 2.78000     | 0.00278   | 1.89000      | 0.00189        | 2.780             | 10.57      | 0.00  | 0.00             | 0                | 180.00        |
| R186             | On 05/05/2016 | Bond Future        | 9.96  | Put   | 1.41000     | 0.00141   | 0.97000      | 0.00097        | 1.410             | 10.62      | 0.00  | 0.00             | 0                | 5,000.00      |
| R186             | On 04/08/2016 | Bond Future        |       |       | 9.09788     | 110.69352 | 9.02065      | 111.23870      |                   | 10.87      | 0.00  | 2,448,651,355.92 | 22,121           | 44,610.00     |
| R186             | On 04/08/2016 | Bond Future        | 9.25  | Put   | 2,053.26000 | 2.05326   | 1,843.75000  | 1.84375        | 2,053.260         | 10.87      | 0.42  | 0.00             | 0                | 1,000.00      |
| R186             | On 04/08/2016 | Bond Future        | 9.60  | Put   | 1,201.55000 | 1.20155   | 1,063.64000  | 1.06364        | 1,201.550         | 11.07      | 0.29  | 0.00             | 0                | 5,635.00      |
| R186             | On 04/08/2016 | Bond Future        | 10.00 | Put   | 604.94000   | 0.60494   | 527.27000    | 0.52727        | 604.940           | 11.30      | 0.17  | 0.00             | 0                | 6,500.00      |
| R186             | On 03/11/2016 | Bond Future        |       |       | 9.14767     | 112.79790 | 9.06713      | 113.35517      |                   |            | 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 05/05/2016 | Bond Future        |       |       | 298.94297   | 298.94297 | 298.88437    | 298.88437      |                   |            | 0.00  | 0.00             | 0                | 1,246.00      |
| R197             | On 04/08/2016 | Bond Future        |       |       | 298.15137   | 298.15137 | 298.09497    | 298.09497      |                   |            | 0.00  | 0.00             | 0                | 995.00        |
| R197             | On 03/11/2016 | Bond Future        |       |       | 303.84327   | 303.84327 | 303.78991    | 303.78991      |                   |            | 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 05/05/2016 | Bond Future        |       |       | 248.30750   | 248.30750 | 247.91890    | 247.91890      |                   | 9.10       | 0.00  | 7,449,225.00     | 30               | 36,258.00     |
| R202             | On 04/08/2016 | Bond Future        |       |       | 249.59536   | 249.59536 | 249.20227    | 249.20227      |                   | 8.51       | 0.00  | 0.00             | 0                | 2,960.00      |
| R202             | On 03/11/2016 | Bond Future        |       |       | 254.36036   | 254.36036 | 253.96300    | 253.96300      |                   |            | 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 05/05/2016 | Bond Future        |       |       | 8.88347     | 95.79094  | 8.81436      | 96.12669       |                   | 7.85       | 0.00  | 0.00             | 0                | 5,718.00      |
| R2023            | On 04/08/2016 | Bond Future        |       |       | 8.94134     | 97.61105  | 8.86857      | 97.95408       |                   | 8.06       | 0.00  | 0.00             | 0                | 3,715.00      |
| R2023            | On 03/11/2016 | Bond Future        |       |       | 9.00058     | 95.53532  | 8.92379      | 95.88636       |                   | 8.13       | 0.00  | 0.00             | 0                | 0.00          |
| R2023            | On 02/02/2017 | Bond Future        |       |       | 9.04713     | 97.46738  | 8.96595      | 97.82671       |                   |            | 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 05/05/2016 | Bond Future        |       |       | 7.94707     | 101.61854 | 7.87700      | 101.70689      |                   | 1.57       | 0.00  | 0.00             | 0                | 49,921.00     |
| R203             | On 04/08/2016 | Bond Future        |       |       | 8.01317     | 103.54938 | 7.92524      | 103.64042      |                   | 1.29       | 0.00  | 0.00             | 0                | 3,401.00      |
| R203             | On 03/11/2016 | Bond Future        |       |       | 8.08592     | 101.34594 | 7.96950      | 101.44025      |                   | 1.09       | 0.00  | 0.00             | 0                | 0.00          |
| R203             | On 02/02/2017 | Bond Future        |       |       | 8.06855     | 103.39566 | 7.89946      | 103.49316      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R203             | On 15/09/2017 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R2030            | On 05/05/2016 | Bond Future        |       |       | 9.42339     | 91.33826  | 9.35443      | 91.82458       |                   |            | 0.00  | 0.00             | 0                | 10,828.00     |
| R2030            | On 04/08/2016 | Bond Future        |       |       | 9.48256     | 89.06549  | 9.41110      | 89.56201       |                   |            | 0.00  | 0.00             | 0                | 17,926.00     |
| R2030            | On 03/11/2016 | Bond Future        |       |       | 9.53334     | 90.75883  | 9.45935      | 91.26616       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R2030            | On 31/01/2030 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |

| Contract Details | Strike | Call / Put | MTM           | Yield              | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|--------|------------|---------------|--------------------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R2032            |        |            | On 05/05/2016 | Bond Future        | 9.56315    | 90.26583  | 9.49417      | 90.78192       |                   | 14.01      | 0.00  | 1,173,455.79 | 13               | 9,421.00      |
| R2032            |        |            | On 04/08/2016 | Bond Future        | 9.62135    | 91.98101  | 9.55003      | 92.50773       |                   | 14.59      | 0.00  | 1,195,753.13 | 13               | 3,961.00      |
| R2032            |        |            | On 03/11/2016 | Bond Future        | 9.67612    | 89.57067  | 9.60233      | 90.10883       |                   | 14.98      | 0.00  | 0.00         | 0                | 0.00          |
| R2032            |        |            | On 02/02/2017 | Bond Future        | 9.72188    | 91.38252  | 9.64556      | 91.93273       |                   |            | 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 05/05/2016 | Bond Future        | 9.64273    | 95.09528  | 9.57872      | 95.62027       |                   |            | 0.00  | 1,236,238.64 | 13               | 5,138.00      |
| R2035            |        |            | On 04/08/2016 | Bond Future        | 9.69783    | 96.90211  | 9.63170      | 97.43808       |                   |            | 0.00  | 1,259,727.43 | 13               | 203.00        |
| R2035            |        |            | On 03/11/2016 | Bond Future        | 9.75258    | 94.24228  | 9.68424      | 94.78985       |                   |            | 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 05/05/2016 | Bond Future        | 9.70831    | 91.60888  | 9.64439      | 92.12913       |                   | 15.43      | 0.00  | 5,679,750.56 | 62               | 39,882.00     |
| R2037            | 9.67   | Call       | On 05/05/2016 | Bond Future        | 915.01000  | 0.91501   | 1,214.30000  | 1.21430        | 915.010           | 15.39      | 0.46  | 0.00         | 0                | 500.00        |
| R2037            |        |            | On 04/08/2016 | Bond Future        | 9.76752    | 89.09079  | 9.70149      | 89.62186       |                   | 16.85      | 0.00  | 5,523,628.98 | 62               | 9,132.00      |
| R2037            |        |            | On 03/11/2016 | Bond Future        | 9.81888    | 90.78465  | 9.75074      | 91.32715       |                   | 16.59      | 0.00  | 0.00         | 0                | 0.00          |
| R2037            |        |            | On 02/02/2017 | Bond Future        | 9.86248    | 88.36399  | 9.79215      | 88.91858       |                   |            | 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 05/05/2016 | Bond Future        | 8.31747    | 102.33500 | 8.24331      | 102.50564      |                   | 3.07       | 0.00  | 0.00         | 0                | 18,794.00     |
| R204             |        |            | On 04/08/2016 | Bond Future        | 8.39848    | 100.23823 | 8.31509      | 100.41309      |                   | 3.07       | 0.00  | 0.00         | 0                | 10,021.00     |
| R204             |        |            | On 03/11/2016 | Bond Future        | 8.47389    | 102.14386 | 8.37904      | 102.32358      |                   | 2.73       | 0.00  | 0.00         | 0                | 0.00          |
| R204             |        |            | On 02/02/2017 | Bond Future        | 8.51451    | 100.16718 | 8.40514      | 100.35182      |                   |            | 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 05/05/2016 | Bond Future        | 9.77334    | 95.35568  | 9.70943      | 95.91005       |                   | 16.08      | 0.00  | 7,342,387.36 | 77               | 1,600.00      |
| R2040            |        |            | On 04/08/2016 | Bond Future        | 9.83294    | 92.65819  | 9.76693      | 93.22410       |                   | 17.57      | 0.00  | 7,412,655.20 | 80               | 74.00         |
| R2040            |        |            | On 03/11/2016 | Bond Future        | 9.88475    | 94.41985  | 9.81665      | 94.99793       |                   |            | 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 05/05/2016 | Bond Future        | 9.80315    | 92.39134  | 9.74423      | 92.90447       |                   | 16.74      | 0.00  | 0.00         | 0                | 5,393.00      |
| R2044            |        |            | On 04/08/2016 | Bond Future        | 9.86140    | 89.76282  | 9.80058      | 90.28659       |                   | 18.31      | 0.00  | 0.00         | 0                | 15,153.00     |
| R2044            |        |            | On 03/11/2016 | Bond Future        | 9.91204    | 91.46946  | 9.84932      | 92.00456       |                   | 18.02      | 0.00  | 0.00         | 0                | 0.00          |
| R2044            |        |            | On 02/02/2017 | Bond Future        | 9.95541    | 88.93753  | 9.89073      | 89.48459       |                   |            | 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 05/05/2016 | Bond Future        | 9.80239    | 91.45348  | 9.74335      | 91.97752       |                   | 17.30      | 0.00  | 0.00         | 0                | 28,603.00     |
| R2048            |        |            | On 04/08/2016 | Bond Future        | 9.85530    | 93.19117  | 9.79442      | 93.72606       |                   | 18.06      | 0.00  | 0.00         | 0                | 35,147.00     |
| R2048            |        |            | On 03/11/2016 | Bond Future        | 9.90767    | 90.52421  | 9.84488      | 91.07054       |                   | 18.64      | 0.00  | 0.00         | 0                | 0.00          |
| R2048            |        |            | On 02/02/2017 | Bond Future        | 9.95374    | 92.35506  | 9.88896      | 92.91371       |                   |            | 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          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R207             | On 05/05/2016 | Bond Future        |        |            | 8.50652     |       | 98.39171   |           | 8.43758      | 98.60102       |                   | 4.41       | 0.00  | 0.00           | 0                | 53,215.00     |
| R207             | On 05/05/2016 | Bond Future        | 7.56   | Call       | 0.02000     |       | 0.00002    |           | 0.12000      | 0.00012        | 0.020             | 4.23       | 0.00  | 0.00           | 0                | 43.00         |
| R207             | On 04/08/2016 | Bond Future        |        |            | 8.58213     |       | 96.61680   |           | 8.50701      | 96.83105       |                   | 4.53       | 0.00  | 0.00           | 0                | 5,832.00      |
| R207             | On 02/02/2017 | Bond Future        |        |            | 8.68528     |       | 96.80113   |           | 8.59474      | 97.02660       |                   | 4.03       | 0.00  | 0.00           | 0                | 0.00          |
| R207             | On 02/02/2017 | Bond Future        | 8.91   | Call       | 1,680.67000 |       | 1.68067    |           | 1,814.59000  | 1.81459        | 1,680.670         | 4.06       | 0.57  | 0.00           | 0                | 62.00         |
| 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 05/05/2016 | Bond Future        |        |            | 8.64457     |       | 93.29742   |           | 8.57552      | 93.55625       |                   | 5.97       | 0.00  | 0.00           | 0                | 46,246.00     |
| R208             | On 04/08/2016 | Bond Future        |        |            | 8.70959     |       | 95.07014   |           | 8.63583      | 95.33481       |                   | 6.01       | 0.00  | 0.00           | 0                | 3,130.00      |
| R208             | On 03/11/2016 | Bond Future        |        |            | 8.77039     |       | 93.47469   |           | 8.69132      | 93.74582       |                   | 5.89       | 0.00  | 0.00           | 0                | 0.00          |
| R208             | On 02/02/2017 | Bond Future        |        |            | 8.81235     |       | 95.36521   |           | 8.72736      | 95.64300       |                   |            | 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 05/05/2016 | Bond Future        |        |            | 9.58716     |       | 71.26634   |           | 9.52307      | 71.70236       |                   | 16.00      | 0.00  | 180,945,237.26 | 2,539            | 22,350.00     |
| R209             | On 05/05/2016 | Bond Future        | 8.25   | Call       | 0.00000     |       | 0.00000    |           | 0.01000      | 0.00001        | 0.000             | 15.53      | 0.00  | 0.00           | 0                | 6,700.00      |
| R209             | On 05/05/2016 | Bond Future        | 9.00   | Call       | 22.75000    |       | 0.02275    |           | 46.45000     | 0.04645        | 22.750            | 15.64      | 0.03  | 0.00           | 0                | 6,700.00      |
| R209             | On 04/08/2016 | Bond Future        |        |            | 9.63816     |       | 72.62044   |           | 9.57213      | 73.06546       |                   | 16.75      | 0.00  | 208,929,005.88 | 2,877            | 11,103.00     |
| R209             | On 04/08/2016 | Bond Future        | 9.40   | Call       | 1,860.02000 |       | 1.86002    |           | 2,064.53000  | 2.06453        | 1,860.020         | 16.58      | 0.42  | 0.00           | 0                | 250.00        |
| R209             | On 04/08/2016 | Bond Future        | 9.60   | Call       | 2,456.60000 |       | 2.45660    |           | 2,698.48000  | 2.69848        | 2,456.600         | 16.68      | 0.50  | 0.00           | 0                | 5,760.00      |
| R209             | On 04/08/2016 | Bond Future        | 9.70   | Put        | 2,377.20000 |       | 2.37720    |           | 2,192.22000  | 2.19222        | 2,377.200         | 16.73      | 0.46  | 0.00           | 0                | 250.00        |
| R209             | On 04/08/2016 | Bond Future        | 10.29  | Put        | 1,015.06000 |       | 1.01506    |           | 920.25000    | 0.92025        | 1,015.060         | 17.20      | 0.25  | 0.00           | 0                | 250.00        |
| R209             | On 04/08/2016 | Bond Future        | 10.60  | Call       | 6,639.99000 |       | 6.63999    |           | 7,022.83000  | 7.02283        | 6,639.990         | 17.47      | 0.84  | 0.00           | 0                | 5,760.00      |
| R209             | On 03/11/2016 | Bond Future        |        |            | 9.68585     |       | 70.85032   |           | 9.61781      | 71.30482       |                   | 17.28      | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 02/02/2017 | Bond Future        |        |            | 9.72549     |       | 72.28345   |           | 9.65540      | 72.74807       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R210             | On 05/05/2016 | Bond Future        |        |            | 184.21536   |       | 184.21536  |           | 184.17807    | 184.17807      |                   |            | 0.00  | 0.00           | 0                | 1,441.00      |
| R210             | On 04/08/2016 | Bond Future        |        |            | 187.73069   |       | 187.73069  |           | 187.69505    | 187.69505      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R210             | On 03/11/2016 | Bond Future        |        |            | 189.01664   |       | 189.01664  |           | 188.98271    | 188.98271      |                   |            | 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 05/05/2016 | Bond Future        |        |            | 138.26679   |       | 138.26679  |           | 138.24884    | 138.24884      |                   |            | 0.00  | 0.00           | 0                | 62.00         |

| Contract Details               | Strike        | Call / Put              | MTM   | Yield        | Mark Price   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value             | Contracts Traded | Open Interest       |
|--------------------------------|---------------|-------------------------|-------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| R211                           | On 04/08/2016 | Bond Future             |       | 139.14571    | 139.14571    |           | 139.12900    | 139.12900      |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| R211                           | On 03/11/2016 | Bond Future             |       | 141.80216    | 141.80216    |           | 141.78702    | 141.78702      |                   |            | 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 05/05/2016 | Bond Future             |       | 144.58677    | 144.58677    |           | 144.55835    | 144.55835      |                   |            | 0.00  | 0.00                    | 0                | 3,488.00            |
| R212                           | On 04/08/2016 | Bond Future             |       | 145.41450    | 145.41450    |           | 145.38723    | 145.38723      |                   |            | 0.00  | 0.00                    | 0                | 1,090.00            |
| R212                           | On 03/11/2016 | Bond Future             |       | 148.19068    | 148.19068    |           | 148.16480    | 148.16480      |                   |            | 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 05/05/2016 | Bond Future             |       | 9.45735      | 81.97461     |           | 9.38824      | 82.44449       |                   | 13.70      | 0.00  | 80,171,168.58           | 978              | 31,279.00           |
| R213                           | On 04/08/2016 | Bond Future             |       | 9.50918      | 83.53220     |           | 9.43777      | 84.01182       |                   | 14.29      | 0.00  | 105,751,765.20          | 1,266            | 18,300.00           |
| R213                           | On 03/11/2016 | Bond Future             |       | 9.56080      | 81.56932     |           | 9.48698      | 82.05927       |                   | 14.70      | 0.00  | 0.00                    | 0                | 0.00                |
| R213                           | On 02/02/2017 | Bond Future             |       | 9.60478      | 83.21898     |           | 9.52844      | 83.71985       |                   |            | 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 05/05/2016 | Bond Future             |       | 9.71702      | 71.28548     |           | 9.65292      | 71.73502       |                   | 16.78      | 0.00  | 141,287,821.36          | 1,982            | 27,274.00           |
| R214                           | On 04/08/2016 | Bond Future             |       | 9.76706      | 72.63997     |           | 9.70104      | 73.09881       |                   | 17.58      | 0.00  | 201,212,716.90          | 2,770            | 5,276.00            |
| R214                           | On 04/08/2016 | Bond Future             | 8.55  | Call         | 304.20000    | 0.30420   | 359.37000    | 0.35937        | 304.200           | 17.09      | 0.10  | 0.00                    | 0                | 1,300.00            |
| R214                           | On 04/08/2016 | Bond Future             | 9.30  | Call         | 1,387.43000  | 1.38743   | 1,556.42000  | 1.55642        | 1,387.430         | 17.36      | 0.33  | 0.00                    | 0                | 1,300.00            |
| R214                           | On 04/08/2016 | Bond Future             | 10.30 | Call         | 4,844.71000  | 4.84471   | 5,188.35000  | 5.18835        | 4,844.710         | 18.06      | 0.71  | 0.00                    | 0                | 5,800.00            |
| R214                           | On 04/08/2016 | Bond Future             | 11.30 | Call         | 9,631.99000  | 9.63199   | 10,063.65000 | 10.06365       | 9,631.990         | 18.47      | 0.93  | 0.00                    | 0                | 5,800.00            |
| R214                           | On 03/11/2016 | Bond Future             |       | 9.81657      | 70.72358     |           | 9.74856      | 71.19221       |                   | 18.13      | 0.00  | 0.00                    | 0                | 0.00                |
| R214                           | On 02/02/2017 | Bond Future             |       | 9.85967      | 72.15401     |           | 9.78961      | 72.63301       |                   |            | 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 |       | 25,601.72000 | 25,601.72000 |           | 25,471.97000 | 25,471.97000   |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| RAIN                           | On 19/09/2016 | Foreign Exchange Future |       | 26,109.66000 | 26,109.66000 |           | 25,976.73000 | 25,976.73000   |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 13/06/2016 | Foreign Exchange Future |       | 10.74080     | 10.74080     |           | 10.69070     | 10.69070       |                   | 15.79      | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 19/09/2016 | Foreign Exchange Future |       | 10.93540     | 10.93540     |           | 10.88350     | 10.88350       |                   | 16.32      | 0.00  | 0.00                    | 0                | 0.00                |
| TRY / R                        | On 13/06/2016 | Foreign Exchange Future |       | 5.05960      | 5.05960      |           | 5.03860      | 5.03860        |                   | 14.71      | 0.00  | 0.00                    | 0                | 0.00                |
| TRY / R                        | On 19/09/2016 | Foreign Exchange Future |       | 5.03740      | 5.03740      |           | 5.01670      | 5.01670        |                   | 15.14      | 0.00  | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 13/06/2016 | Foreign Exchange Future |       | 1.49290      | 1.49290      |           | 1.49080      | 1.49080        |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 19/09/2016 | Foreign Exchange Future |       | 1.42080      | 1.42080      |           | 1.41780      | 1.41780        |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| <b>Total for Derivatives :</b> |               |                         |       |              |              |           |              |                |                   |            |       | <b>8,718,276,896.57</b> | <b>185,287</b>   | <b>3,775,351.00</b> |

| 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>Grand Total:</b> |        |            |           |            |           |              |                |                   |            |       | 8,718,276,896.57 | 185,287          | 3,775,351.00  |