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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 02/06/2016

| 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 06/06/2016 | Any day expiry          |       | 15.58930 | 15.58930   |           | 15.58220     | 15.58220       |                   | 18.30      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R             | On 06/06/2016 | Any day expiry          | 12.20 | Put      | 0.00000    | 0.00000   | 0.00080      | 0.00000        | 0.000             | 23.92      | 0.00  | 0.00           | 0                | 1,000.00      |
| \$ / R             | On 06/06/2016 | Any day expiry          | 15.45 | Call     | 210.28220  | 0.21028   | 216.53650    | 0.21654        | 210.282           | 19.88      | 0.67  | 0.00           | 0                | 1,000.00      |
| \$ / R             | On 07/06/2016 | Any day expiry          |       | 15.58480 | 15.58480   |           | 15.58540     | 15.58540       |                   | 18.71      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R             | On 07/06/2016 | Any day expiry          | 14.52 | Put      | 1.77140    | 0.00177   | 2.09850      | 0.00210        | 1.771             | 26.44      | 0.01  | 0.00           | 0                | 1,000.00      |
| \$ / R             | On 07/06/2016 | Any day expiry          | 15.80 | Put      | 280.77030  | 0.28077   | 291.05350    | 0.29105        | 280.770           | 20.35      | 0.71  | 0.00           | 0                | 5,000.00      |
| \$ / R             | On 07/06/2016 | Any day expiry          | 15.87 | Call     | 51.36430   | 0.05136   | 60.15420     | 0.06015        | 51.364            | 20.93      | 0.23  | 0.00           | 0                | 2,500.00      |
| \$ / R             | On 07/06/2016 | Any day expiry          | 15.89 | Call     | 47.88360   | 0.04788   | 56.10230     | 0.05610        | 47.884            | 21.09      | 0.22  | 0.00           | 0                | 2,500.00      |
| \$ / R             | On 08/06/2016 | Any day expiry          |       | 15.58770 | 15.58770   |           | 15.58860     | 15.58860       |                   | 18.98      | 0.00  | 0.00           | 0                | 300.00        |
| \$ / R             | On 08/06/2016 | Any day expiry          | 14.60 | Put      | 3.16380    | 0.00316   | 2.60770      | 0.00261        | 3.164             | 24.45      | 0.02  | 0.00           | 0                | 8,219.00      |
| \$ / R             | On 08/06/2016 | Any day expiry          | 14.75 | Put      | 6.52340    | 0.00652   | 5.03840      | 0.00504        | 6.523             | 23.86      | 0.03  | 0.00           | 0                | 1,000.00      |
| \$ / R             | On 08/06/2016 | Any day expiry          | 15.68 | Call     | 113.27550  | 0.11328   | 125.71260    | 0.12571        | 113.275           | 19.39      | 0.41  | 0.00           | 0                | 5,000.00      |
| \$ / R             | On 08/06/2016 | Any day expiry          | 15.77 | Call     | 84.44570   | 0.08445   | 94.56830     | 0.09457        | 84.446            | 19.86      | 0.33  | 0.00           | 0                | 2,500.00      |
| \$ / R             | On 08/06/2016 | Any day expiry          | 15.78 | Call     | 81.66750   | 0.08167   | 91.52420     | 0.09152        | 81.668            | 19.91      | 0.32  | 0.00           | 0                | 8,219.00      |
| \$ / R             | On 09/06/2016 | Any day expiry          |       | 15.59070 | 15.59070   |           | 15.59180     | 15.59180       |                   | 19.16      | 0.00  | 0.00           | 0                | 264.00        |
| \$ / R             | On 13/06/2016 | Foreign Exchange Future |       | 15.60250 | 15.60250   |           | 15.60450     | 15.60450       |                   | 18.87      | 0.00  | 883,335,537.50 | 56,615           | 755,426.00    |

| 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 | 12.16 | Put   | 0.02010     | 0.00002   | 0.00040      | 0.00000        | 0.020             | 38.40      | 0.00  | 0.00          | 0                | 330.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 12.91 | Put   | 0.07160     | 0.00007   | 0.06750      | 0.00007        | 0.072             | 32.20      | 0.00  | 0.00          | 0                | 6,600.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.00 | Put   | 0.09410     | 0.00009   | 0.08980      | 0.00009        | 0.094             | 31.71      | 0.00  | 0.00          | 0                | 750.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.20 | Put   | 0.17270     | 0.00017   | 0.16890      | 0.00017        | 0.173             | 30.62      | 0.00  | 0.00          | 0                | 700.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.50 | Call  | 2,102.93030 | 2.10293   | 2,104.93460  | 2.10493        | 2,102.930         | 29.00      | 1.00  | 0.00          | 0                | 53,633.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.50 | Put   | 0.43030     | 0.00043   | 0.43460      | 0.00043        | 0.430             | 29.00      | 0.00  | 0.00          | 0                | 545.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 13.53 | Put   | 0.47150     | 0.00047   | 0.47760      | 0.00048        | 0.471             | 28.83      | 0.00  | 0.00          | 0                | 36,230.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.00 | Put   | 1.97610     | 0.00198   | 2.07640      | 0.00208        | 1.976             | 26.28      | 0.01  | 7,686,270.00  | 60,000           | 32,394.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.10 | Put   | 2.50680     | 0.00251   | 2.61900      | 0.00262        | 2.507             | 25.52      | 0.01  | 0.00          | 0                | 50.00         |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put   | 2.99560     | 0.00300   | 3.07790      | 0.00308        | 2.996             | 24.53      | 0.01  | 0.00          | 0                | 5,150.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.25 | Put   | 3.28390     | 0.00328   | 3.34630      | 0.00335        | 3.284             | 24.04      | 0.01  | 0.00          | 0                | 28,500.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.40 | Put   | 4.38080     | 0.00438   | 4.35550      | 0.00436        | 4.381             | 22.56      | 0.02  | 0.00          | 0                | 33,000.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.45 | Put   | 4.84420     | 0.00484   | 4.77760      | 0.00478        | 4.844             | 22.07      | 0.02  | 0.00          | 0                | 500.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.46 | Call  | 1,147.44410 | 1.14744   | 1,149.36830  | 1.14937        | 1,147.444         | 21.97      | 0.98  | 0.00          | 0                | 500.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.50 | Put   | 5.36960     | 0.00537   | 5.25400      | 0.00525        | 5.370             | 21.58      | 0.02  | 22,374,156.83 | 59,500           | 66,600.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.70 | Call  | 910.82160   | 0.91082   | 912.40240    | 0.91240        | 910.822           | 19.61      | 0.96  | 0.00          | 0                | 50.00         |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.78 | Call  | 832.54470   | 0.83254   | 833.93560    | 0.83394        | 832.545           | 18.82      | 0.95  | 0.00          | 0                | 23,510.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.80 | Put   | 10.54970    | 0.01055   | 9.88600      | 0.00989        | 10.550            | 18.62      | 0.05  | 0.00          | 0                | 26,500.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.85 | Put   | 13.54300    | 0.01354   | 13.00420     | 0.01300        | 13.543            | 18.64      | 0.06  | 0.00          | 0                | 8,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.93 | Call  | 692.28960   | 0.69229   | 694.11310    | 0.69411        | 692.290           | 18.66      | 0.92  | 0.00          | 0                | 330.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.96 | Put   | 22.67060    | 0.02267   | 22.69020     | 0.02269        | 22.671            | 18.67      | 0.09  | 0.00          | 0                | 5,250.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 14.97 | Put   | 23.70410    | 0.02370   | 23.79630     | 0.02380        | 23.704            | 18.67      | 0.10  | 0.00          | 0                | 35,000.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.00 | Call  | 629.53490   | 0.62953   | 631.87010    | 0.63187        | 629.535           | 18.68      | 0.89  | 0.00          | 0                | 56,883.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.00 | Put   | 27.03490    | 0.02703   | 27.37010     | 0.02737        | 27.035            | 18.68      | 0.11  | 0.00          | 0                | 34,400.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.10 | Call  | 543.43710   | 0.54344   | 546.85090    | 0.54685        | 543.437           | 18.71      | 0.85  | 0.00          | 0                | 17,283.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.50 | Put   | 155.70180   | 0.15570   | 164.40320    | 0.16440        | 155.702           | 18.83      | 0.41  | 0.00          | 0                | 66,500.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.60 | Call  | 205.07820   | 0.20508   | 217.56290    | 0.21756        | 205.078           | 18.87      | 0.51  | 0.00          | 0                | 33,000.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.60 | Put   | 202.57820   | 0.20258   | 213.06290    | 0.21306        | 202.578           | 18.87      | 0.49  | 383,394.58    | 50               | 50.00         |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.75 | Call  | 141.97710   | 0.14198   | 154.95310    | 0.15495        | 141.977           | 19.11      | 0.39  | 0.00          | 0                | 7,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 15.90 | Call  | 94.83690    | 0.09484   | 107.37120    | 0.10737        | 94.837            | 19.35      | 0.29  | 0.00          | 0                | 900.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.00 | Call  | 71.08160    | 0.07108   | 82.88090     | 0.08288        | 71.082            | 19.51      | 0.23  | 0.00          | 0                | 67,150.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.00 | Put   | 468.58160   | 0.46858   | 478.38090    | 0.47838        | 468.582           | 19.51      | 0.77  | 0.00          | 0                | 44,105.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.10 | Call  | 52.48870    | 0.05249   | 63.29590     | 0.06330        | 52.489            | 19.67      | 0.18  | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.23 | Call  | 34.64200    | 0.03464   | 43.92480     | 0.04392        | 34.642            | 19.88      | 0.13  | 0.00          | 0                | 750.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.26 | Put   | 688.87090   | 0.68887   | 695.78300    | 0.69578        | 688.871           | 19.93      | 0.88  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.30 | Call  | 27.43390    | 0.02743   | 35.84890     | 0.03585        | 27.434            | 20.00      | 0.11  | 0.00          | 0                | 1,200.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.34 | Call  | 23.94100    | 0.02394   | 31.85880     | 0.03186        | 23.941            | 20.06      | 0.10  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.53 | Call  | 14.07610    | 0.01408   | 19.32660     | 0.01933        | 14.076            | 20.98      | 0.06  | 0.00          | 0                | 36,230.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.65 | Put   | 1,058.06320 | 1.05806   | 1,059.95210  | 1.05995        | 1,058.063         | 21.75      | 0.96  | 0.00          | 0                | 14.00         |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.67 | Call  | 10.08030    | 0.01008   | 13.77590     | 0.01378        | 10.080            | 21.87      | 0.04  | 0.00          | 0                | 38,250.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.93 | Call  | 5.64420     | 0.00564   | 7.50900      | 0.00751        | 5.644             | 23.53      | 0.02  | 0.00          | 0                | 700.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 16.95 | Call  | 5.40990     | 0.00541   | 7.17620      | 0.00718        | 5.410             | 23.65      | 0.02  | 0.00          | 0                | 8,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 17.00 | Call  | 4.87250     | 0.00487   | 6.41260      | 0.00641        | 4.873             | 23.97      | 0.02  | 0.00          | 0                | 1,300.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 17.00 | Put   | 1,402.37250 | 1.40237   | 1,401.91260  | 1.40191        | 1,402.373         | 23.97      | 0.98  | 0.00          | 0                | 201.00        |

| 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 | 17.06 | Call  | 4.30880     | 0.00431   | 5.61250      | 0.00561        | 4.309             | 24.35      | 0.02  | 0.00          | 0                | 600.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 17.09 | Call  | 4.05620     | 0.00406   | 5.25440      | 0.00525        | 4.056             | 24.54      | 0.02  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.00 | Call  | 0.47890     | 0.00048   | 0.81410      | 0.00081        | 0.479             | 28.57      | 0.00  | 0.00          | 0                | 14.00         |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.07 | Call  | 0.41160     | 0.00041   | 0.71750      | 0.00072        | 0.412             | 28.87      | 0.00  | 0.00          | 0                | 17,500.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.15 | Call  | 0.34720     | 0.00035   | 0.62300      | 0.00062        | 0.347             | 29.21      | 0.00  | 0.00          | 0                | 5,250.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.17 | Call  | 0.33290     | 0.00033   | 0.60170      | 0.00060        | 0.333             | 29.30      | 0.00  | 0.00          | 0                | 6,600.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.48 | Call  | 0.17790     | 0.00018   | 0.35990      | 0.00036        | 0.178             | 30.63      | 0.00  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 18.60 | Call  | 0.14130     | 0.00014   | 0.29870      | 0.00030        | 0.141             | 31.15      | 0.00  | 0.00          | 0                | 25,000.00     |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future | 19.00 | Call  | 0.13180     | 0.00013   | 0.21480      | 0.00021        | 0.132             | 34.41      | 0.00  | 0.00          | 0                | 2,700.00      |
| \$ / R           | On 14/06/2016 | Any day expiry          |       |       | 15.60470    | 15.60470  | 15.60760     | 15.60760       |                   | 19.07      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2016 | Any day expiry          | 14.54 | Put   | 6.67190     | 0.00667   | 7.03420      | 0.00703        | 6.672             | 20.77      | 0.03  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 15/06/2016 | Any day expiry          |       |       | 15.60690    | 15.60690  | 15.61080     | 15.61080       |                   | 19.24      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/06/2016 | Any day expiry          |       |       | 15.61140    | 15.61140  | 15.61710     | 15.61710       |                   | 19.36      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/06/2016 | Any day expiry          | 15.60 | Put   | 238.66950   | 0.23867   | 245.58830    | 0.24559        | 238.670           | 19.36      | 0.48  | 0.00          | 0                | 15,000.00     |
| \$ / R           | On 17/06/2016 | Any day expiry          | 15.61 | Call  | 245.35000   | 0.24535   | 0.00000      | 0.00000        | 245.350           | 19.38      | 0.51  | 39,706,578.50 | 5,000            | 2,500.00      |
| \$ / R           | On 21/06/2016 | Any day expiry          |       |       | 15.62040    | 15.62040  | 15.62960     | 15.62960       |                   | 19.14      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/06/2016 | Any day expiry          | 14.56 | Put   | 18.09810    | 0.01810   | 18.83700     | 0.01884        | 18.098            | 19.94      | 0.06  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 24/06/2016 | Any day expiry          |       |       | 15.62720    | 15.62720  | 15.63910     | 15.63910       |                   | 19.42      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 24/06/2016 | Any day expiry          | 15.17 | Put   | 115.29130   | 0.11529   | 118.02040    | 0.11802        | 115.291           | 19.10      | 0.26  | 0.00          | 0                | 7,900.00      |
| \$ / R           | On 24/06/2016 | Any day expiry          | 16.64 | Call  | 46.97350    | 0.04697   | 55.17450     | 0.05517        | 46.974            | 21.27      | 0.12  | 0.00          | 0                | 7,900.00      |
| \$ / R           | On 28/06/2016 | Any day expiry          |       |       | 15.63620    | 15.63620  | 15.65160     | 15.65160       |                   | 19.33      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/06/2016 | Any day expiry          | 11.80 | Put   | 0.05300     | 0.00005   | 0.04220      | 0.00004        | 0.053             | 29.77      | 0.00  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/06/2016 | Any day expiry          | 13.50 | Put   | 1.82440     | 0.00182   | 1.46580      | 0.00147        | 1.824             | 22.18      | 0.01  | 0.00          | 0                | 150.00        |
| \$ / R           | On 28/06/2016 | Any day expiry          | 14.58 | Put   | 30.27900    | 0.03028   | 29.00180     | 0.02900        | 30.279            | 19.14      | 0.08  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 28/06/2016 | Any day expiry          | 16.62 | Call  | 65.16020    | 0.06516   | 73.94710     | 0.07395        | 65.160            | 21.19      | 0.15  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/06/2016 | Any day expiry          | 17.04 | Call  | 29.70560    | 0.02971   | 35.77000     | 0.03577        | 29.706            | 21.87      | 0.07  | 0.00          | 0                | 150.00        |
| \$ / R           | On 29/06/2016 | Any day expiry          |       |       | 15.63840    | 15.63840  | 15.65480     | 15.65480       |                   | 19.40      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 30/06/2016 | Any day expiry          |       |       | 15.64070    | 15.64070  | 15.65790     | 15.65790       |                   | 19.45      | 0.00  | 612,651.00    | 39               | 1,012.00      |
| \$ / R           | On 01/07/2016 | Any day expiry          |       |       | 15.64290    | 15.64290  | 15.66100     | 15.66100       |                   | 19.52      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 01/07/2016 | Any day expiry          | 15.68 | Put   | 363.61560   | 0.36362   | 361.92630    | 0.36193        | 363.616           | 19.58      | 0.51  | 0.00          | 0                | 18,400.00     |
| \$ / R           | On 01/07/2016 | Any day expiry          | 15.85 | Call  | 258.58510   | 0.25859   | 273.88130    | 0.27388        | 258.585           | 19.91      | 0.42  | 0.00          | 0                | 18,400.00     |
| \$ / R           | On 05/07/2016 | Any day expiry          |       |       | 15.65190    | 15.65190  | 15.67360     | 15.67360       |                   | 19.29      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 05/07/2016 | Any day expiry          | 14.60 | Put   | 41.55340    | 0.04155   | 42.54400     | 0.04254        | 41.553            | 18.39      | 0.10  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/07/2016 | Any day expiry          |       |       | 15.67660    | 15.67660  | 15.69630     | 15.69630       |                   | 19.34      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 12/07/2016 | Any day expiry          | 15.54 | Put   | 330.95350   | 0.33095   | 328.59810    | 0.32860        | 330.953           | 19.19      | 0.43  | 0.00          | 0                | 12,000.00     |
| \$ / R           | On 15/07/2016 | Any day expiry          |       |       | 15.68780    | 15.68780  | 15.70600     | 15.70600       |                   | 19.43      | 0.00  | 0.00          | 0                | 370.00        |
| \$ / R           | On 26/07/2016 | Any day expiry          |       |       | 15.72900    | 15.72900  | 15.74170     | 15.74170       |                   | 19.28      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/07/2016 | Any day expiry          | 16.60 | Put   | 1,064.03530 | 1.06404   | 1,059.79770  | 1.05980        | 1,064.035         | 20.80      | 0.74  | 0.00          | 0                | 7,229.00      |
| \$ / R           | On 26/07/2016 | Any day expiry          | 18.19 | Call  | 33.28460    | 0.03328   | 36.53280     | 0.03653        | 33.285            | 23.28      | 0.06  | 0.00          | 0                | 7,229.00      |
| \$ / R           | On 27/07/2016 | Any day expiry          |       |       | 15.73270    | 15.73270  | 15.74490     | 15.74490       |                   | 19.38      | 0.00  | 0.00          | 0                | 2,110.00      |
| \$ / R           | On 27/07/2016 | Any day expiry          | 11.80 | Put   | 0.55310     | 0.00055   | 0.54730      | 0.00055        | 0.553             | 24.92      | 0.00  | 0.00          | 0                | 250.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          | 13.50 | Put   | 12.63570    | 0.01264   | 12.63640     | 0.01264        | 12.636            | 20.66      | 0.03  | 0.00          | 0                | 150.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          | 17.13 | Call  | 113.37620   | 0.11338   | 119.15650    | 0.11916        | 113.376           | 21.73      | 0.17  | 0.00          | 0                | 250.00        |
| \$ / R           | On 27/07/2016 | Any day expiry          | 17.45 | Call  | 80.25960    | 0.08026   | 84.99740     | 0.08500        | 80.260            | 22.24      | 0.12  | 0.00          | 0                | 150.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield    | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R           | On 28/07/2016 | Any day expiry          |       | 15.73650 | 15.73650    |           | 15.74820     | 15.74820       |                   | 19.40      | 0.00  | 0.00          | 0                | 265.00        |
| \$ / R           | On 29/07/2016 | Any day expiry          |       | 15.74020 | 15.74020    |           | 15.75140     | 15.75140       |                   | 19.42      | 0.00  | 8,749,957.30  | 553              | 1,720.00      |
| \$ / R           | On 05/08/2016 | Any day expiry          |       | 15.76640 | 15.76640    |           | 15.77370     | 15.77370       |                   | 19.39      | 0.00  | 0.00          | 0                | 1,900.00      |
| \$ / R           | On 05/08/2016 | Any day expiry          | 15.00 | Put      | 191.69620   | 0.19170   | 194.32830    | 0.19433        | 191.696           | 18.72      | 0.25  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 11/08/2016 | Any day expiry          |       | 15.78710 | 15.78710    |           | 15.79200     | 15.79200       |                   | 19.40      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 11/08/2016 | Any day expiry          | 12.70 | Put      | 6.29720     | 0.00630   | 5.69480      | 0.00569        | 6.297             | 22.33      | 0.01  | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 11/08/2016 | Any day expiry          | 15.52 | Call     | 667.17830   | 0.66718   | 674.83660    | 0.67484        | 667.178           | 19.12      | 0.60  | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 15/08/2016 | Any day expiry          |       | 15.79980 | 15.79980    |           | 15.80420     | 15.80420       |                   | 19.34      | 0.00  | 0.00          | 0                | 105.00        |
| \$ / R           | On 16/08/2016 | Any day expiry          |       | 15.80300 | 15.80300    |           | 15.80730     | 15.80730       |                   | 19.36      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/08/2016 | Any day expiry          | 15.81 | Call     | 550.28070   | 0.55028   | 556.79010    | 0.55679        | 550.281           | 19.38      | 0.52  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 17/08/2016 | Any day expiry          |       | 15.80620 | 15.80620    |           | 15.81030     | 15.81030       |                   | 19.39      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/08/2016 | Any day expiry          | 15.84 | Put      | 577.14120   | 0.57714   | 579.29210    | 0.57929        | 577.141           | 19.45      | 0.49  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 17/08/2016 | Any day expiry          | 17.39 | Call     | 151.22350   | 0.15122   | 154.28910    | 0.15429        | 151.224           | 21.96      | 0.18  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 18/08/2016 | Any day expiry          |       | 15.80940 | 15.80940    |           | 15.81340     | 15.81340       |                   | 19.40      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/08/2016 | Any day expiry          | 16.01 | Call     | 480.25040   | 0.48025   | 486.08480    | 0.48608        | 480.250           | 19.73      | 0.46  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 23/08/2016 | Any day expiry          |       | 15.82520 | 15.82520    |           | 15.82860     | 15.82860       |                   | 19.36      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 23/08/2016 | Any day expiry          | 16.31 | Call     | 400.14700   | 0.40015   | 404.68220    | 0.40468        | 400.147           | 20.16      | 0.39  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 26/08/2016 | Any day expiry          |       | 15.83480 | 15.83480    |           | 15.83770     | 15.83770       |                   | 19.48      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/08/2016 | Any day expiry          | 11.80 | Put      | 2.65270     | 0.00265   | 2.50540      | 0.00251        | 2.653             | 23.85      | 0.00  | 0.00          | 0                | 250.00        |
| \$ / R           | On 26/08/2016 | Any day expiry          | 13.50 | Put      | 25.94900    | 0.02595   | 25.52530     | 0.02553        | 25.949            | 19.58      | 0.04  | 0.00          | 0                | 150.00        |
| \$ / R           | On 26/08/2016 | Any day expiry          | 17.70 | Call     | 142.38080   | 0.14238   | 144.20630    | 0.14421        | 142.381           | 22.41      | 0.16  | 0.00          | 0                | 250.00        |
| \$ / R           | On 26/08/2016 | Any day expiry          | 17.93 | Call     | 118.83910   | 0.11884   | 120.44460    | 0.12044        | 118.839           | 22.74      | 0.14  | 0.00          | 0                | 150.00        |
| \$ / R           | On 29/08/2016 | Any day expiry          |       | 15.84430 | 15.84430    |           | 15.84690     | 15.84690       |                   | 19.37      | 0.00  | 0.00          | 0                | 2,467.00      |
| \$ / R           | On 06/09/2016 | Any day expiry          |       | 15.86970 | 15.86970    |           | 15.87130     | 15.87130       |                   | 19.46      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 08/09/2016 | Any day expiry          |       | 15.87610 | 15.87610    |           | 15.87770     | 15.87770       |                   | 19.51      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 08/09/2016 | Any day expiry          | 13.78 | Put      | 47.47890    | 0.04748   | 46.72050     | 0.04672        | 47.479            | 18.86      | 0.07  | 0.00          | 0                | 36,130.00     |
| \$ / R           | On 08/09/2016 | Any day expiry          | 17.30 | Call     | 238.53370   | 0.23853   | 239.83800    | 0.23984        | 238.534           | 21.71      | 0.24  | 0.00          | 0                | 36,130.00     |
| \$ / R           | On 09/09/2016 | Any day expiry          |       | 15.87930 | 15.87930    |           | 15.88090     | 15.88090       |                   | 19.53      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/09/2016 | Any day expiry          |       | 15.89210 | 15.89210    |           | 15.89380     | 15.89380       |                   | 19.51      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/09/2016 | Any day expiry          | 14.95 | Put      | 246.87990   | 0.24688   | 247.98680    | 0.24799        | 246.880           | 18.52      | 0.25  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 13/09/2016 | Any day expiry          | 18.71 | Call     | 98.65900    | 0.09866   | 98.95000     | 0.09895        | 98.659            | 23.65      | 0.11  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 15/09/2016 | Any day expiry          |       | 15.89850 | 15.89850    |           | 15.90020     | 15.90020       |                   | 19.56      | 0.00  | 0.00          | 0                | 259.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future |       | 15.91130 | 15.91130    |           | 15.91300     | 15.91300       |                   | 19.54      | 0.00  | 46,556,463.80 | 2,926            | 250,689.00    |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put      | 24.22540    | 0.02423   | 22.96120     | 0.02296        | 24.225            | 19.16      | 0.04  | 0.00          | 0                | 405.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 13.70 | Put      | 48.69760    | 0.04870   | 47.67380     | 0.04767        | 48.698            | 18.77      | 0.07  | 0.00          | 0                | 2,800.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.20 | Put      | 96.47440    | 0.09647   | 96.68500     | 0.09668        | 96.474            | 18.35      | 0.12  | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.50 | Put      | 145.71630   | 0.14572   | 146.28980    | 0.14629        | 145.716           | 18.35      | 0.16  | 0.00          | 0                | 47,500.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.60 | Call     | 1,478.01720 | 1.47802   | 1,480.24890  | 1.48025        | 1,478.017         | 18.40      | 0.82  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.60 | Put      | 166.71720   | 0.16672   | 167.24890    | 0.16725        | 166.717           | 18.40      | 0.18  | 0.00          | 0                | 65.00         |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.70 | Put      | 189.80510   | 0.18981   | 190.28580    | 0.19029        | 189.805           | 18.44      | 0.20  | 0.00          | 0                | 2,800.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 15.00 | Call     | 1,183.72620 | 1.18373   | 1,185.68290  | 1.18568        | 1,183.726         | 18.57      | 0.74  | 0.00          | 0                | 1,300.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 15.00 | Put      | 272.42620   | 0.27243   | 272.68290    | 0.27268        | 272.426           | 18.57      | 0.26  | 0.00          | 0                | 65.00         |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 15.60 | Put      | 514.82490   | 0.51482   | 514.70980    | 0.51471        | 514.825           | 19.19      | 0.40  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 15.70 | Put      | 564.56040   | 0.56456   | 564.37870    | 0.56438        | 564.560           | 19.30      | 0.43  | 0.00          | 0                | 635.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.51 | Call  | 461.43150  | 0.46143   | 462.52670    | 0.46253        | 461.432           | 20.43      | 0.39  | 0.00           | 0                | 15,000.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.64 | Call  | 423.92250  | 0.42392   | 424.95550    | 0.42496        | 423.923           | 20.62      | 0.37  | 0.00           | 0                | 635.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.66 | Call  | 418.41920  | 0.41842   | 419.44230    | 0.41944        | 418.419           | 20.65      | 0.36  | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.70 | Call  | 407.61970  | 0.40762   | 408.62620    | 0.40863        | 407.620           | 20.71      | 0.36  | 0.00           | 0                | 1,600.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 17.00 | Call  | 336.04990  | 0.33605   | 336.79690    | 0.33680        | 336.050           | 21.19      | 0.30  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 17.50 | Call  | 244.16140  | 0.24416   | 244.54760    | 0.24455        | 244.161           | 21.99      | 0.23  | 0.00           | 0                | 405.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 17.70 | Call  | 213.92740  | 0.21393   | 214.24770    | 0.21425        | 213.927           | 22.26      | 0.21  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 19.55 | Call  | 70.40230   | 0.07040   | 70.73500     | 0.07074        | 70.402            | 25.09      | 0.08  | 0.00           | 0                | 17,500.00     |
| \$ / R           | On 28/09/2016 | Any day expiry          |       |       | 15.94010   | 15.94010  | 15.94200     | 15.94200       |                   | 19.68      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 28/09/2016 | Any day expiry          | 11.80 | Put   | 5.31700    | 0.00532   | 4.72540      | 0.00473        | 5.317             | 22.39      | 0.01  | 0.00           | 0                | 250.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 13.50 | Put   | 39.89820   | 0.03990   | 38.12140     | 0.03812        | 39.898            | 18.74      | 0.05  | 0.00           | 0                | 150.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 18.25 | Call  | 173.35620  | 0.17336   | 173.29050    | 0.17329        | 173.356           | 22.99      | 0.17  | 0.00           | 0                | 250.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 18.41 | Call  | 157.21820  | 0.15722   | 157.14470    | 0.15714        | 157.218           | 23.20      | 0.15  | 0.00           | 0                | 150.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          |       |       | 16.02970   | 16.02970  | 16.03190     | 16.03190       |                   | 19.81      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/10/2016 | Any day expiry          | 11.80 | Put   | 7.25130    | 0.00725   | 6.34770      | 0.00635        | 7.251             | 21.28      | 0.01  | 0.00           | 0                | 250.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 13.50 | Put   | 49.82350   | 0.04982   | 45.05870     | 0.04506        | 49.824            | 18.15      | 0.06  | 0.00           | 0                | 150.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 18.77 | Call  | 191.02470  | 0.19102   | 190.43710    | 0.19044        | 191.025           | 23.53      | 0.16  | 0.00           | 0                | 250.00        |
| \$ / R           | On 26/10/2016 | Any day expiry          | 18.85 | Call  | 183.38070  | 0.18338   | 182.80100    | 0.18280        | 183.381           | 23.63      | 0.16  | 0.00           | 0                | 150.00        |
| \$ / R           | On 07/11/2016 | Any day expiry          |       |       | 16.06820   | 16.06820  | 16.07050     | 16.07050       |                   | 19.87      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 07/11/2016 | Any day expiry          | 14.95 | Put   | 330.88440  | 0.33088   | 325.34280    | 0.32534        | 330.884           | 18.77      | 0.26  | 0.00           | 0                | 8,695.00      |
| \$ / R           | On 07/11/2016 | Any day expiry          | 16.36 | Call  | 724.25460  | 0.72425   | 721.19110    | 0.72119        | 724.255           | 20.28      | 0.47  | 0.00           | 0                | 8,695.00      |
| \$ / R           | On 28/11/2016 | Any day expiry          |       |       | 16.13540   | 16.13540  | 16.13800     | 16.13800       |                   | 19.92      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 28/11/2016 | Any day expiry          | 11.80 | Put   | 9.58430    | 0.00958   | 8.28790      | 0.00829        | 9.584             | 20.31      | 0.01  | 0.00           | 0                | 250.00        |
| \$ / R           | On 28/11/2016 | Any day expiry          | 13.50 | Put   | 55.87330   | 0.05587   | 51.16650     | 0.05117        | 55.873            | 17.31      | 0.06  | 0.00           | 0                | 150.00        |
| \$ / R           | On 28/11/2016 | Any day expiry          | 19.40 | Call  | 210.57670  | 0.21058   | 207.82120    | 0.20782        | 210.577           | 24.20      | 0.16  | 0.00           | 0                | 400.00        |
| \$ / R           | On 14/12/2016 | Any day expiry          |       |       | 16.18710   | 16.18710  | 16.19010     | 16.19010       |                   | 20.05      | 0.00  | 0.00           | 0                | 251.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future |       |       | 16.20330   | 16.20330  | 16.20660     | 16.20660       |                   | 20.03      | 0.00  | 185,219,922.30 | 11,431           | 68,810.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put   | 10.85710   | 0.01086   | 9.31420      | 0.00931        | 10.857            | 19.78      | 0.01  | 0.00           | 0                | 250.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.22 | Put   | 45.43020   | 0.04543   | 41.59810     | 0.04160        | 45.430            | 17.36      | 0.05  | 0.00           | 0                | 725.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.35 | Put   | 56.34060   | 0.05634   | 52.11280     | 0.05211        | 56.341            | 17.50      | 0.06  | 0.00           | 0                | 6,600.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put   | 71.27790   | 0.07128   | 66.61930     | 0.06662        | 71.278            | 17.65      | 0.07  | 0.00           | 0                | 150.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.70 | Put   | 95.55600   | 0.09556   | 90.39120     | 0.09039        | 95.556            | 17.86      | 0.09  | 0.00           | 0                | 4,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.00 | Put   | 142.53560  | 0.14254   | 136.81920    | 0.13682        | 142.536           | 18.17      | 0.12  | 0.00           | 0                | 31,590.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.20 | Put   | 181.68400  | 0.18168   | 175.77860    | 0.17578        | 181.684           | 18.38      | 0.15  | 0.00           | 0                | 125.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.23 | Put   | 188.13150  | 0.18813   | 182.21130    | 0.18221        | 188.132           | 18.41      | 0.15  | 0.00           | 0                | 952.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.50 | Put   | 249.48250  | 0.24948   | 243.06360    | 0.24306        | 249.483           | 18.57      | 0.19  | 0.00           | 0                | 23,489.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.63 | Put   | 282.72220  | 0.28272   | 276.01920    | 0.27602        | 282.722           | 18.63      | 0.21  | 0.00           | 0                | 5,700.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.70 | Put   | 301.81020  | 0.30181   | 294.96150    | 0.29496        | 301.810           | 18.66      | 0.22  | 0.00           | 0                | 4,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.80 | Put   | 330.54810  | 0.33055   | 323.51040    | 0.32351        | 330.548           | 18.71      | 0.23  | 0.00           | 0                | 40,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.91 | Put   | 364.19530  | 0.36420   | 356.97000    | 0.35697        | 364.195           | 18.76      | 0.25  | 0.00           | 0                | 100.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.98 | Put   | 386.73420  | 0.38673   | 379.39450    | 0.37939        | 386.734           | 18.79      | 0.26  | 0.00           | 0                | 1,700.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.00 | Put   | 393.33420  | 0.39333   | 385.96790    | 0.38597        | 393.334           | 18.80      | 0.27  | 0.00           | 0                | 27,368.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.20 | Put   | 465.91160  | 0.46591   | 458.36610    | 0.45837        | 465.912           | 18.95      | 0.30  | 0.00           | 0                | 6,985.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.21 | Put   | 469.86690  | 0.46987   | 462.31660    | 0.46232        | 469.867           | 18.96      | 0.30  | 0.00           | 0                | 3,500.00      |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.40 | Put   | 548.75480   | 0.54875   | 541.20030    | 0.54120        | 548.755           | 19.17      | 0.33  | 0.00          | 0                | 31,590.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.40 | Call  | 1,352.05480 | 1.35205   | 1,347.80030  | 1.34780        | 1,352.055         | 19.17      | 0.67  | 0.00          | 0                | 26,053.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.50 | Call  | 1,296.38890 | 1.29639   | 1,292.16870  | 1.29217        | 1,296.389         | 19.28      | 0.65  | 0.00          | 0                | 750.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.50 | Put   | 593.08890   | 0.59309   | 585.56870    | 0.58557        | 593.089           | 19.28      | 0.35  | 0.00          | 0                | 69,895.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.57 | Put   | 625.26880   | 0.62527   | 617.78040    | 0.61778        | 625.269           | 19.35      | 0.36  | 0.00          | 0                | 1,400.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.68 | Put   | 677.71410   | 0.67771   | 670.30590    | 0.67031        | 677.714           | 19.47      | 0.38  | 0.00          | 0                | 63,513.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.80 | Put   | 737.51760   | 0.73752   | 730.21600    | 0.73022        | 737.518           | 19.60      | 0.40  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.81 | Put   | 742.62040   | 0.74262   | 735.33120    | 0.73533        | 742.620           | 19.61      | 0.40  | 0.00          | 0                | 952.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.86 | Put   | 768.41380   | 0.76841   | 761.17980    | 0.76118        | 768.414           | 19.66      | 0.41  | 0.00          | 0                | 22,600.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.00 | Put   | 843.04330   | 0.84304   | 835.98330    | 0.83598        | 843.043           | 19.81      | 0.44  | 0.00          | 0                | 32,800.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.20 | Put   | 955.64730   | 0.95565   | 948.87740    | 0.94888        | 955.647           | 20.03      | 0.47  | 0.00          | 0                | 500.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.47 | Put   | 1,120.07970 | 1.12008   | 1,113.73520  | 1.11374        | 1,120.080         | 20.35      | 0.51  | 0.00          | 0                | 1,365.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.53 | Put   | 1,158.20360 | 1.15820   | 1,151.96150  | 1.15196        | 1,158.204         | 20.43      | 0.52  | 0.00          | 0                | 725.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.55 | Call  | 824.33500   | 0.82433   | 821.43090    | 0.82143        | 824.335           | 20.45      | 0.47  | 0.00          | 0                | 500.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.69 | Put   | 1,262.54390 | 1.26254   | 1,256.59240  | 1.25659        | 1,262.544         | 20.62      | 0.55  | 0.00          | 0                | 6,600.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.91 | Call  | 706.77340   | 0.70677   | 704.47570    | 0.70448        | 706.773           | 20.92      | 0.42  | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.95 | Call  | 694.93880   | 0.69494   | 692.70560    | 0.69271        | 694.939           | 20.97      | 0.42  | 0.00          | 0                | 100.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.96 | Call  | 692.01210   | 0.69201   | 689.79730    | 0.68980        | 692.012           | 20.98      | 0.41  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 17.50 | Call  | 552.23450   | 0.55223   | 550.92660    | 0.55093        | 552.234           | 21.71      | 0.35  | 0.00          | 0                | 63,513.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 17.66 | Call  | 516.23070   | 0.51623   | 515.05650    | 0.51506        | 516.231           | 21.91      | 0.33  | 0.00          | 0                | 22,600.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 17.69 | Call  | 509.77030   | 0.50977   | 508.62010    | 0.50862        | 509.770           | 21.95      | 0.32  | 0.00          | 0                | 3,500.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.00 | Call  | 447.96970   | 0.44797   | 447.08750    | 0.44709        | 447.970           | 22.33      | 0.29  | 0.00          | 0                | 1,500.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.03 | Call  | 442.44720   | 0.44245   | 441.58830    | 0.44159        | 442.447           | 22.37      | 0.29  | 0.00          | 0                | 952.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.06 | Call  | 437.00080   | 0.43700   | 436.16520    | 0.43617        | 437.001           | 22.41      | 0.28  | 0.00          | 0                | 1,400.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.10 | Call  | 429.85290   | 0.42985   | 429.04960    | 0.42905        | 429.853           | 22.46      | 0.28  | 0.00          | 0                | 23,489.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.45 | Call  | 372.66150   | 0.37266   | 372.13680    | 0.37214        | 372.662           | 22.89      | 0.25  | 0.00          | 0                | 1,700.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.89 | Call  | 312.76560   | 0.31277   | 312.56160    | 0.31256        | 312.766           | 23.43      | 0.21  | 0.00          | 0                | 17,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.98 | Call  | 301.94890   | 0.30195   | 301.80410    | 0.30180        | 301.949           | 23.54      | 0.21  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.00 | Call  | 299.60540   | 0.29961   | 299.47500    | 0.29948        | 299.605           | 23.57      | 0.20  | 0.00          | 0                | 2,310.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.15 | Call  | 283.81250   | 0.28381   | 283.80720    | 0.28381        | 283.813           | 23.79      | 0.19  | 0.00          | 0                | 26,053.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.25 | Call  | 275.31900   | 0.27532   | 275.43250    | 0.27543        | 275.319           | 23.98      | 0.19  | 0.00          | 0                | 10,303.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.70 | Call  | 241.67570   | 0.24168   | 242.27860    | 0.24228        | 241.676           | 24.83      | 0.17  | 0.00          | 0                | 1,365.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call  | 238.35370   | 0.23835   | 239.00600    | 0.23901        | 238.354           | 24.93      | 0.16  | 0.00          | 0                | 150.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call  | 234.46840   | 0.23447   | 235.17770    | 0.23518        | 234.468           | 25.04      | 0.16  | 0.00          | 0                | 250.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.95 | Call  | 225.80020   | 0.22580   | 226.64450    | 0.22664        | 225.800           | 25.31      | 0.15  | 0.00          | 0                | 725.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.08 | Call  | 218.22980   | 0.21823   | 219.18920    | 0.21919        | 218.230           | 25.56      | 0.15  | 0.00          | 0                | 600.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.16 | Call  | 213.78600   | 0.21379   | 214.81630    | 0.21482        | 213.786           | 25.71      | 0.15  | 0.00          | 0                | 6,600.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.30 | Call  | 206.38270   | 0.20638   | 207.52690    | 0.20753        | 206.383           | 25.98      | 0.14  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.36 | Call  | 203.34630   | 0.20335   | 204.53980    | 0.20454        | 203.346           | 26.09      | 0.14  | 0.00          | 0                | 368.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.90 | Call  | 167.97280   | 0.16797   | 169.27630    | 0.16928        | 167.973           | 26.64      | 0.12  | 0.00          | 0                | 32,200.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 21.00 | Call  | 159.91740   | 0.15992   | 161.17910    | 0.16118        | 159.917           | 26.64      | 0.11  | 0.00          | 0                | 500.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 21.24 | Call  | 142.00610   | 0.14201   | 143.17120    | 0.14317        | 142.006           | 26.64      | 0.10  | 0.00          | 0                | 5,700.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 21.30 | Call  | 137.82580   | 0.13783   | 138.96760    | 0.13897        | 137.826           | 26.64      | 0.10  | 0.00          | 0                | 69,895.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future |       |       | 16.47760    | 16.47760  | 16.48350     | 16.48350       |                   | 20.18      | 0.00  | 11,567,275.20 | 702              | 8,204.00      |

| 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 | 15.23 | Put   | 549.80970   | 0.54981   | 545.18750    | 0.54519        | 549.810           | 19.01      | 0.29  | 0.00           | 0                | 90.00         |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.36 | Put   | 600.08260   | 0.60008   | 595.52460    | 0.59552        | 600.083           | 19.08      | 0.31  | 0.00           | 0                | 7,160.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.70 | Put   | 745.80980   | 0.74581   | 741.47600    | 0.74148        | 745.810           | 19.29      | 0.36  | 0.00           | 0                | 6,370.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.74 | Put   | 765.35960   | 0.76536   | 761.05470    | 0.76105        | 765.360           | 19.34      | 0.36  | 0.00           | 0                | 3,200.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 16.75 | Put   | 1,339.01380 | 1.33901   | 1,335.57370  | 1.33557        | 1,339.014         | 20.52      | 0.50  | 0.00           | 0                | 1,800.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 18.43 | Call  | 614.80990   | 0.61481   | 618.32940    | 0.61833        | 614.810           | 22.47      | 0.32  | 0.00           | 0                | 90.00         |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 18.44 | Call  | 612.85270   | 0.61285   | 616.37140    | 0.61637        | 612.853           | 22.48      | 0.32  | 0.00           | 0                | 7,160.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 19.00 | Call  | 514.26110   | 0.51426   | 517.76810    | 0.51777        | 514.261           | 23.10      | 0.28  | 0.00           | 0                | 6,370.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 19.38 | Call  | 458.26340   | 0.45826   | 461.74820    | 0.46175        | 458.263           | 23.51      | 0.25  | 0.00           | 0                | 3,200.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 21.42 | Call  | 289.13520   | 0.28914   | 293.14280    | 0.29314        | 289.135           | 26.56      | 0.16  | 0.00           | 0                | 1,800.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future |       |       | 16.76860    | 16.76860  | 16.76860     | 16.76860       |                   | 20.48      | 0.00  | 215,677,733.20 | 12,862           | 9,801.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.78 | Put   | 853.41310   | 0.85341   | 855.59610    | 0.85560        | 853.413           | 19.43      | 0.34  | 0.00           | 0                | 3,155.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call  | 656.83740   | 0.65684   | 662.33580    | 0.66234        | 656.837           | 23.59      | 0.29  | 0.00           | 0                | 3,155.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future |       |       | 16.81460    | 16.81460  | 16.81410     | 16.81410       |                   | 20.98      | 0.00  | 302,662.80     | 18               | 88.00         |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future |       |       | 16.86050    | 16.86050  | 16.85950     | 16.85950       |                   | 21.30      | 0.00  | 0.00           | 0                | 70.00         |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future |       |       | 16.90650    | 16.90650  | 16.90500     | 16.90500       |                   | 21.40      | 0.00  | 0.00           | 0                | 70.00         |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future |       |       | 17.02870    | 17.02870  | 17.03960     | 17.03960       |                   | 21.56      | 0.00  | 0.00           | 0                | 70.00         |
| \$ / R MAXI      | On 13/06/2016 | Foreign Exchange Future |       |       | 15.60250    | 15.60250  | 15.60450     | 15.60450       |                   | 18.62      | 0.00  | 702,112.50     | 45               | 944.00        |
| \$ / R MAXI      | On 19/09/2016 | Foreign Exchange Future |       |       | 15.91130    | 15.91130  | 15.91300     | 15.91300       |                   | 19.54      | 0.00  | 254,580.80     | 16               | 355.00        |
| \$ / R MAXI      | On 19/12/2016 | Foreign Exchange Future |       |       | 16.20330    | 16.20330  | 16.20660     | 16.20660       |                   | 20.03      | 0.00  | 0.00           | 0                | 65.00         |
| \$ / R MAXI      | On 13/03/2017 | Foreign Exchange Future |       |       | 16.47760    | 16.47760  | 16.48350     | 16.48350       |                   | 20.18      | 0.00  | 0.00           | 0                | 51.00         |
| £ / R            | On 13/06/2016 | Foreign Exchange Future |       |       | 22.52910    | 22.52910  | 22.49750     | 22.49750       |                   | 19.82      | 0.00  | 26,764,570.80  | 1,188            | 43,454.00     |
| £ / R            | On 13/06/2016 | Foreign Exchange Future | 24.30 | Call  | 10.69790    | 0.01070   | 18.37920     | 0.01838        | 10.698            | 23.09      | 0.03  | 0.00           | 0                | 1,300.00      |
| £ / R            | On 13/06/2016 | Foreign Exchange Future | 26.50 | Call  | 0.20400     | 0.00020   | 1.16820      | 0.00117        | 0.204             | 28.96      | 0.00  | 0.00           | 0                | 2,600.00      |
| £ / R            | On 08/09/2016 | Any day expiry          |       |       | 22.94180    | 22.94180  | 22.90810     | 22.90810       |                   | 20.30      | 0.00  | 0.00           | 0                | 0.00          |
| £ / R            | On 08/09/2016 | Any day expiry          | 21.20 | Put   | 304.60630   | 0.30461   | 301.54610    | 0.30155        | 304.606           | 20.33      | 0.21  | 0.00           | 0                | 12,264.00     |
| £ / R            | On 08/09/2016 | Any day expiry          | 25.85 | Call  | 208.71410   | 0.20871   | 200.21900    | 0.20022        | 208.714           | 21.92      | 0.16  | 0.00           | 0                | 12,264.00     |
| £ / R            | On 19/09/2016 | Foreign Exchange Future |       |       | 22.99600    | 22.99600  | 22.96220     | 22.96220       |                   | 20.13      | 0.00  | 7,220,744.00   | 314              | 30,846.00     |
| £ / R            | On 19/09/2016 | Foreign Exchange Future | 22.50 | Call  | 1,261.09550 | 1.26110   | 1,230.81980  | 1.23082        | 1,261.096         | 20.04      | 0.60  | 0.00           | 0                | 500.00        |
| £ / R            | On 19/09/2016 | Foreign Exchange Future | 25.30 | Call  | 333.97370   | 0.33397   | 323.04600    | 0.32305        | 333.974           | 21.53      | 0.23  | 0.00           | 0                | 800.00        |
| £ / R            | On 19/12/2016 | Foreign Exchange Future |       |       | 23.44290    | 23.44290  | 23.41080     | 23.41080       |                   | 19.63      | 0.00  | 0.00           | 0                | 156.00        |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 17.13 | Put   | 40.19630    | 0.04020   | 38.99810     | 0.03900        | 40.196            | 22.68      | 0.03  | 0.00           | 0                | 4,885.00      |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 18.41 | Put   | 54.62690    | 0.05463   | 53.15140     | 0.05315        | 54.627            | 19.25      | 0.04  | 0.00           | 0                | 783.00        |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 21.41 | Put   | 492.22110   | 0.49222   | 491.91830    | 0.49192        | 492.221           | 18.99      | 0.24  | 0.00           | 0                | 4,885.00      |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 23.01 | Put   | 1,125.17290 | 1.12517   | 1,132.32040  | 1.13232        | 1,125.173         | 19.41      | 0.42  | 0.00           | 0                | 783.00        |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 24.46 | Call  | 977.76940   | 0.97777   | 960.55920    | 0.96056        | 977.769           | 20.23      | 0.42  | 0.00           | 0                | 4,885.00      |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 26.94 | Call  | 437.70520   | 0.43771   | 429.47080    | 0.42947        | 437.705           | 21.84      | 0.22  | 0.00           | 0                | 783.00        |
| £ / R            | On 13/03/2017 | Foreign Exchange Future |       |       | 23.86880    | 23.86880  | 23.83750     | 23.83750       |                   | 19.51      | 0.00  | 0.00           | 0                | 50.00         |
| £ / R            | On 25/04/2017 | Any day expiry          |       |       | 24.09410    | 24.09410  | 24.06010     | 24.06010       |                   | 18.62      | 0.00  | 0.00           | 0                | 73.00         |
| £ / R            | On 19/06/2017 | Foreign Exchange Future |       |       | 24.32800    | 24.32800  | 24.28650     | 24.28650       |                   |            | 0.00  | 205,571,600.00 | 8,450            | 9,525.00      |
| £ / R            | On 18/12/2017 | Foreign Exchange Future |       |       | 24.43250    | 24.43250  | 24.42180     | 24.42180       |                   | 18.97      | 0.00  | 0.00           | 0                | 520.00        |

| 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 |        |            | 0.14374     |       | 0.14374    |           | 0.14248      | 0.14248        |                   | 21.24      | 0.00  | 0.00           | 0                | 4,799.00      |
| ¥ / R            | On 19/09/2016 | Foreign Exchange Future |        |            | 0.14713     |       | 0.14713    |           | 0.14584      | 0.14584        |                   | 20.60      | 0.00  | 5,149.52       | 35               | 1,183.00      |
| ¥ / R            | On 19/12/2016 | Foreign Exchange Future |        |            | 0.15042     |       | 0.15042    |           | 0.14914      | 0.14914        |                   | 20.33      | 0.00  | 0.00           | 0                | 6,041.00      |
| ¥ / R            | On 13/03/2017 | Foreign Exchange Future |        |            | 0.15360     |       | 0.15360    |           | 0.15231      | 0.15231        |                   | 20.47      | 0.00  | 15,974.30      | 104              | 104.00        |
| ¥ / R            | On 19/06/2017 | Foreign Exchange Future |        |            | 0.15712     |       | 0.15712    |           | 0.15574      | 0.15574        |                   | 20.61      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 13/06/2016 | Foreign Exchange Future |        |            | 17.41760    |       | 17.41760   |           | 17.42730     | 17.42730       |                   | 18.75      | 0.00  | 166,059,398.40 | 9,534            | 103,778.00    |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 14.20  | Put        | 0.00000     |       | 0.00000    |           | 0.04350      | 0.00004        | 0.000             | 22.63      | 0.00  | 0.00           | 0                | 6,000.00      |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 15.70  | Put        | 2.44810     |       | 0.00245    |           | 3.04320      | 0.00304        | 2.448             | 25.64      | 0.01  | 0.00           | 0                | 2,912.00      |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 15.96  | Call       | 1,461.32080 |       | 1.46132    |           | 1,472.29010  | 1.47229        | 1,461.321         | 23.33      | 0.99  | 0.00           | 0                | 6,000.00      |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 16.63  | Put        | 16.95840    |       | 0.01696    |           | 22.21510     | 0.02222        | 16.958            | 18.17      | 0.07  | 0.00           | 0                | 7,000.00      |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 17.00  | Put        | 71.33950    |       | 0.07134    |           | 81.74050     | 0.08174        | 71.339            | 18.45      | 0.22  | 0.00           | 0                | 564.00        |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 17.79  | Put        | 466.69650   |       | 0.46670    |           | 474.09140    | 0.47409        | 466.697           | 19.28      | 0.73  | 0.00           | 0                | 3,500.00      |
| € / R            | On 13/06/2016 | Foreign Exchange Future | 19.85  | Call       | 0.75570     |       | 0.00076    |           | 1.31910      | 0.00132        | 0.756             | 27.25      | 0.00  | 0.00           | 0                | 3,500.00      |
| € / R            | On 30/06/2016 | Any day expiry          |        |            | 17.46730    |       | 17.46730   |           | 17.49340     | 17.49340       |                   | 19.46      | 0.00  | 0.00           | 0                | 74.00         |
| € / R            | On 19/09/2016 | Foreign Exchange Future |        |            | 17.82650    |       | 17.82650   |           | 17.83580     | 17.83580       |                   | 19.77      | 0.00  | 4,991,420.00   | 280              | 20,357.00     |
| € / R            | On 19/09/2016 | Foreign Exchange Future | 17.00  | Call       | 1,215.08300 |       | 1.21508    |           | 1,222.18190  | 1.22218        | 1,215.083         | 19.20      | 0.69  | 0.00           | 0                | 700.00        |
| € / R            | On 19/12/2016 | Foreign Exchange Future |        |            | 18.21950    |       | 18.21950   |           | 18.23120     | 18.23120       |                   | 20.04      | 0.00  | 0.00           | 0                | 12,558.00     |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 16.90  | Put        | 472.07370   |       | 0.47207    |           | 470.93150    | 0.47093        | 472.074           | 19.23      | 0.27  | 0.00           | 0                | 2,961.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 21.90  | Call       | 269.37370   |       | 0.26937    |           | 271.35940    | 0.27136        | 269.374           | 23.82      | 0.17  | 0.00           | 0                | 2,961.00      |
| € / R            | On 13/03/2017 | Foreign Exchange Future |        |            | 18.59690    |       | 18.59690   |           | 18.61220     | 18.61220       |                   | 20.26      | 0.00  | 0.00           | 0                | 4,000.00      |
| € / R            | On 19/06/2017 | Foreign Exchange Future |        |            | 19.00650    |       | 19.00650   |           | 19.01600     | 19.01600       |                   | 20.49      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 18/09/2017 | Foreign Exchange Future |        |            | 19.11330    |       | 19.11330   |           | 19.12300     | 19.12300       |                   | 20.71      | 0.00  | 0.00           | 0                | 0.00          |
| 10Y STND         | On 17/12/2025 | Interest Rate Swap      |        |            | 103.42918   |       | 103.42918  |           | 103.74024    | 103.74024      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 10Y STND         | On 16/03/2026 | Interest Rate Swap      |        |            | 100.70481   |       | 100.70481  |           | 101.03053    | 101.03053      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 10Y STND         | On 15/06/2026 | Interest Rate Swap      |        |            | 99.62019    |       | 99.62019   |           | 99.95980     | 99.95980       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 1Y STND          | On 19/12/2016 | Interest Rate Swap      |        |            | 100.12628   |       | 100.12628  |           | 100.13070    | 100.13070      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 1Y STND          | On 16/03/2017 | Interest Rate Swap      |        |            | 100.16106   |       | 100.16106  |           | 100.16909    | 100.16909      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 1Y STND          | On 15/06/2017 | Interest Rate Swap      |        |            | 99.93654    |       | 99.93654   |           | 99.95141     | 99.95141       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 18/12/2017 | Interest Rate Swap      |        |            | 100.63637   |       | 100.63637  |           | 100.65982    | 100.65982      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 16/03/2018 | Interest Rate Swap      |        |            | 100.12230   |       | 100.12230  |           | 100.15314    | 100.15314      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 15/06/2018 | Interest Rate Swap      |        |            | 100.00890   |       | 100.00890  |           | 100.06140    | 100.06140      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 17/12/2020 | Interest Rate Swap      |        |            | 101.04838   |       | 101.04838  |           | 101.22620    | 101.22620      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 16/03/2021 | Interest Rate Swap      |        |            | 100.57859   |       | 100.57859  |           | 100.77409    | 100.77409      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 15/06/2021 | Interest Rate Swap      |        |            | 100.07884   |       | 100.07884  |           | 100.28834    | 100.28834      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37             | On 04/08/2016 | Index Future            |        |            | 481.50800   |       | 481.50800  |           | 481.39900    | 481.39900      |                   |            | 0.00  | 0.00           | 0                | 18.00         |
| AL37             | On 03/11/2016 | Index Future            |        |            | 490.76900   |       | 490.76900  |           | 490.66200    | 490.66200      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 04/08/2016 | Index Future            |        |            | 551.54100   |       | 551.54100  |           | 550.66000    | 550.66000      |                   |            | 0.00  | 0.00           | 0                | 11.00         |



| Contract Details | Strike        | Call / Put              | MTM       | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| AL7T             | On 03/11/2016 | Index Future            | 562.14900 |           | 562.14900  |           | 561.25600    | 561.25600      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ALBI             | On 04/08/2016 | Index Future            | 502.56600 |           | 502.56600  |           | 501.80900    | 501.80900      |                   |            | 0.00  | 0.00         | 0                | 717.00        |
| ALBI             | On 03/11/2016 | Index Future            | 512.23200 |           | 512.23200  |           | 511.46500    | 511.46500      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ALBI             | On 02/02/2017 | Index Future            | 522.52500 |           | 522.52500  |           | 521.73700    | 521.73700      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| AU\$ / R         | On 13/06/2016 | Foreign Exchange Future | 11.26950  | 11.26950  |            | 11.29410  | 11.29410     |                |                   | 15.22      | 0.00  | 0.00         | 0                | 6,848.00      |
| AU\$ / R         | On 19/09/2016 | Foreign Exchange Future | 11.45430  | 11.45430  |            | 11.47820  | 11.47820     |                |                   | 15.88      | 0.00  | 2,863,575.00 | 250              | 2,231.00      |
| AU\$ / R         | On 19/12/2016 | Foreign Exchange Future | 11.63240  | 11.63240  |            | 11.65780  | 11.65780     |                |                   | 16.23      | 0.00  | 0.00         | 0                | 1,009.00      |
| AU\$ / R         | On 13/03/2017 | Foreign Exchange Future | 11.80330  | 11.80330  |            | 11.82990  | 11.82990     |                |                   | 16.25      | 0.00  | 885,247.50   | 75               | 4,685.00      |
| AU\$ / R         | On 19/06/2017 | Foreign Exchange Future | 11.98410  | 11.98410  |            | 12.00560  | 12.00560     |                |                   | 16.47      | 0.00  | 0.00         | 0                | 0.00          |
| AU\$ / R         | On 18/09/2017 | Foreign Exchange Future | 11.99350  | 11.99350  |            | 12.01360  | 12.01360     |                |                   | 17.01      | 0.00  | 0.00         | 0                | 0.00          |
| CAD/ R           | On 13/06/2016 | Foreign Exchange Future | 11.89380  | 11.89380  |            | 11.91840  | 11.91840     |                |                   | 15.37      | 0.00  | 0.00         | 0                | 0.00          |
| CAD/ R           | On 19/09/2016 | Foreign Exchange Future | 12.13160  | 12.13160  |            | 12.15620  | 12.15620     |                |                   | 15.97      | 0.00  | 0.00         | 0                | 0.00          |
| CAD/ R           | On 19/12/2016 | Foreign Exchange Future | 12.35870  | 12.35870  |            | 12.38450  | 12.38450     |                |                   | 16.36      | 0.00  | 0.00         | 0                | 0.00          |
| CAD/ R           | On 13/03/2017 | Foreign Exchange Future | 12.57410  | 12.57410  |            | 12.60210  | 12.60210     |                |                   | 16.62      | 0.00  | 0.00         | 0                | 0.00          |
| CHF / R          | On 13/06/2016 | Foreign Exchange Future | 15.76770  | 15.76770  |            | 15.79960  | 15.79960     |                |                   | 18.81      | 0.00  | 0.00         | 0                | 5,055.00      |
| CHF / R          | On 19/09/2016 | Foreign Exchange Future | 16.15970  | 16.15970  |            | 16.19110  | 16.19110     |                |                   | 19.59      | 0.00  | 0.00         | 0                | 0.00          |
| CHF / R          | On 19/12/2016 | Foreign Exchange Future | 16.53900  | 16.53900  |            | 16.57250  | 16.57250     |                |                   | 20.32      | 0.00  | 0.00         | 0                | 0.00          |
| CHF / R          | On 13/03/2017 | Foreign Exchange Future | 16.90150  | 16.90150  |            | 16.93810  | 16.93810     |                |                   | 20.97      | 0.00  | 0.00         | 0                | 0.00          |
| CNH / R          | On 13/06/2016 | Foreign Exchange Future | 2.36860   | 2.36860   |            | 2.36790   | 2.36790      |                |                   | 18.16      | 0.00  | 0.00         | 0                | 230.00        |
| CNH / R          | On 19/09/2016 | Foreign Exchange Future | 2.40490   | 2.40490   |            | 2.40350   | 2.40350      |                |                   | 18.88      | 0.00  | 0.00         | 0                | 0.00          |
| CNH / R          | On 19/12/2016 | Foreign Exchange Future | 2.43630   | 2.43630   |            | 2.43440   | 2.43440      |                |                   | 19.45      | 0.00  | 0.00         | 0                | 0.00          |
| CNH / R          | On 13/03/2017 | Foreign Exchange Future | 2.46320   | 2.46320   |            | 2.46110   | 2.46110      |                |                   | 19.64      | 0.00  | 0.00         | 0                | 0.00          |
| DKK / R          | On 13/06/2016 | Foreign Exchange Future | 2.34520   | 2.34520   |            | 2.34760   | 2.34760      |                |                   | 20.00      | 0.00  | 0.00         | 0                | 0.00          |
| DKK / R          | On 19/09/2016 | Foreign Exchange Future | 2.40130   | 2.40130   |            | 2.40380   | 2.40380      |                |                   | 20.57      | 0.00  | 0.00         | 0                | 0.00          |
| DKK / R          | On 19/12/2016 | Foreign Exchange Future | 2.45590   | 2.45590   |            | 2.45860   | 2.45860      |                |                   | 21.05      | 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             | 131.37148 | 131.37148 |            | 131.02207 | 131.02207    |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| EL28             | On 03/11/2016 | Bond Future             | 132.21688 | 132.21688 |            | 131.86254 | 131.86254    |                |                   |            | 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          |

| 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ES26             | On 25/01/2023 | Price Contribution      | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution      | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 04/08/2016 | Bond Future             | 10.79378  | 77.54237  |            | 10.81523  | 77.40973     |                |                   |            | 0.00  | 0.00        | 0                | 8,932.00      |
| ES33             | On 03/11/2016 | Bond Future             | 10.88301  | 75.22507  |            | 10.90506  | 75.09063     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 02/02/2017 | Bond Future             | 10.96866  | 76.73745  |            | 10.99160  | 76.59951     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution      | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution      | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 04/08/2016 | Bond Future             | 10.93319  | 81.64440  |            | 10.95464  | 81.49441     |                |                   |            | 0.00  | 0.00        | 0                | 7,270.00      |
| ES42             | On 03/11/2016 | Bond Future             | 11.02081  | 78.93527  |            | 11.04287  | 78.78326     |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution      | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 04/08/2016 | GOVI                    | 501.34500 | 501.34500 |            | 500.61200 | 500.61200    |                |                   |            | 0.00  | 0.00        | 0                | 446.00        |
| GOVI             | On 03/11/2016 | GOVI                    | 510.98700 | 510.98700 |            | 510.24600 | 510.24600    |                |                   |            | 0.00  | 0.00        | 0                | 156.00        |
| GOVI             | On 02/02/2017 | GOVI                    | 521.25500 | 521.25500 |            | 520.49300 | 520.49300    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 13/06/2016 | Foreign Exchange Future | 2.00800   | 2.00800   |            | 2.00830   | 2.00830      |                |                   | 18.67      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 19/09/2016 | Foreign Exchange Future | 2.05040   | 2.05040   |            | 2.05050   | 2.05050      |                |                   | 19.22      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 19/12/2016 | Foreign Exchange Future | 2.08850   | 2.08850   |            | 2.08880   | 2.08880      |                |                   | 19.71      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 13/03/2017 | Foreign Exchange Future | 2.12350   | 2.12350   |            | 2.12400   | 2.12400      |                |                   | 19.60      | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 04/08/2016 | Bond Future             | 126.67771 | 126.67771 |            | 126.66571 | 126.66571    |                |                   |            | 0.00  | 0.00        | 0                | 3,004.00      |
| I2025            | On 03/11/2016 | Bond Future             | 129.09797 | 129.09797 |            | 129.08730 | 129.08730    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 31/01/2025 | Price Contribution      | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution      | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 04/08/2016 | Bond Future             | 106.77059 | 106.77059 |            | 106.76039 | 106.76039    |                |                   |            | 0.00  | 0.00        | 0                | 3,924.00      |
| I2033            | On 03/11/2016 | Bond Future             | 107.79131 | 107.79131 |            | 107.78216 | 107.78216    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution      | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 04/08/2016 | Bond Future             | 132.26033 | 132.26033 |            | 132.24743 | 132.24743    |                |                   |            | 0.00  | 0.00        | 0                | 22,289.00     |
| I2038            | On 03/11/2016 | Bond Future             | 134.78733 | 134.78733 |            | 134.77576 | 134.77576    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution      | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 04/08/2016 | Bond Future             | 131.32107 | 131.32107 |            | 131.30799 | 131.30799    |                |                   |            | 0.00  | 0.00        | 0                | 16,296.00     |
| I2046            | On 03/11/2016 | Bond Future             | 132.32422 | 132.32422 |            | 132.31275 | 132.31275    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution      | 100.00000 |           | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 04/08/2016 | Bond Future             | 140.27867 | 140.27867 |            | 140.26441 | 140.26441    |                |                   |            | 0.00  | 0.00        | 0                | 20,765.00     |
| I2050            | On 03/11/2016 | Bond Future             | 142.95848 | 142.95848 |            | 142.94613 | 142.94613    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| I2050            | On 31/12/2050 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| IGOV             | On 04/08/2016 | Index Future            | 245.41800 |       | 245.41800  |           | 245.31900    | 245.31900      |                   |            | 0.00  | 0.00         | 0                | 1,077.00      |
| IGOV             | On 03/11/2016 | Index Future            | 250.15800 |       | 250.15800  |           | 250.06000    | 250.06000      |                   |            | 0.00  | 0.00         | 0                | 23.00         |
| IGOV             | On 02/02/2017 | Index Future            | 255.20400 |       | 255.20400  |           | 255.10100    | 255.10100      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ILBI             | On 04/08/2016 | Index Future            | 666.00700 |       | 666.00700  |           | 665.73300    | 665.73300      |                   |            | 0.00  | 6,660,070.00 | 1                | 156.00        |
| ILBI             | On 03/11/2016 | Index Future            | 678.72000 |       | 678.72000  |           | 678.44100    | 678.44100      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2016 | Jibar Tradeable Future  | 7.33000   |       | 92.67000   |           | 7.33000      | 92.67000       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| JIBAR FUTURE     | On 20/07/2016 | Jibar Tradeable Future  | 7.47000   |       | 92.53000   |           | 7.47000      | 92.53000       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| JIBAR FUTURE     | On 17/08/2016 | Jibar Tradeable Future  | 7.51000   |       | 92.49000   |           | 7.51000      | 92.49000       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| JIBAR FUTURE     | On 21/09/2016 | Jibar Tradeable Future  | 7.64000   |       | 92.36000   |           | 7.64000      | 92.36000       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| JIBAR FUTURE     | On 19/10/2016 | Jibar Tradeable Future  | 7.68000   |       | 92.32000   |           | 7.68000      | 92.32000       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| JIBAR FUTURE     | On 16/11/2016 | Jibar Tradeable Future  | 7.71000   |       | 92.29000   |           | 7.71000      | 92.29000       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| JIBAR FUTURE     | On 21/12/2016 | Jibar Tradeable Future  | 7.84000   |       | 92.16000   |           | 7.84000      | 92.16000       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| JIBAR FUTURE     | On 15/03/2017 | Jibar Tradeable Future  | 8.07000   |       | 91.93000   |           | 8.07000      | 91.93000       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| JIBAR FUTURE     | On 21/06/2017 | Jibar Tradeable Future  | 8.23000   |       | 91.77000   |           | 8.23000      | 91.77000       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2017 | Jibar Tradeable Future  | 8.32000   |       | 91.68000   |           | 8.32000      | 91.68000       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| JIBAR FUTURE     | On 20/12/2017 | Jibar Tradeable Future  | 8.39000   |       | 91.61000   |           | 8.39000      | 91.61000       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| JIBAR FUTURE     | On 20/03/2018 | Jibar Tradeable Future  | 8.46000   |       | 91.54000   |           | 8.46000      | 91.54000       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| KES / R          | On 13/06/2016 | Foreign Exchange Future | 0.15460   |       | 0.15460    |           | 0.15460      | 0.15460        |                   |            | 0.00  | 0.00         | 0                | 1,266.00      |
| KES / R          | On 19/09/2016 | Foreign Exchange Future | 0.15450   |       | 0.15450    |           | 0.15460      | 0.15460        |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| KES / R          | On 19/12/2016 | Foreign Exchange Future | 0.15390   |       | 0.15390    |           | 0.15480      | 0.15480        |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| KES / R          | On 13/03/2017 | Foreign Exchange Future | 0.15360   |       | 0.15360    |           | 0.15520      | 0.15520        |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| NGN / R          | On 13/06/2016 | Foreign Exchange Future | 0.07840   |       | 0.07840    |           | 0.07830      | 0.07830        |                   |            | 0.00  | 0.00         | 0                | 11,085.00     |
| NGN / R          | On 19/09/2016 | Foreign Exchange Future | 0.05500   |       | 0.05500    |           | 0.05560      | 0.05560        |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| NGN / R          | On 19/12/2016 | Foreign Exchange Future | 0.05310   |       | 0.05310    |           | 0.05380      | 0.05380        |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| NGN / R          | On 13/03/2017 | Foreign Exchange Future | 0.05170   |       | 0.05170    |           | 0.05270      | 0.05270        |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2016 | Foreign Exchange Future | 10.63710  |       | 10.63710   |           | 10.61890     | 10.61890       |                   | 16.96      | 0.00  | 0.00         | 0                | 0.00          |
| NZ\$ / R         | On 19/09/2016 | Foreign Exchange Future | 10.79710  |       | 10.79710   |           | 10.77570     | 10.77570       |                   | 17.04      | 0.00  | 0.00         | 0                | 0.00          |
| NZ\$ / R         | On 19/12/2016 | Foreign Exchange Future | 10.95280  |       | 10.95280   |           | 10.93290     | 10.93290       |                   | 17.43      | 0.00  | 0.00         | 0                | 0.00          |
| NZ\$ / R         | On 13/03/2017 | Foreign Exchange Future | 11.10180  |       | 11.10180   |           | 11.08340     | 11.08340       |                   | 17.61      | 0.00  | 0.00         | 0                | 0.00          |
| PULA / R         | On 13/06/2016 | Foreign Exchange Future | 1.39450   |       | 1.39450    |           | 1.39140      | 1.39140        |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| PULA / R         | On 19/09/2016 | Foreign Exchange Future | 1.41180   |       | 1.41180    |           | 1.40880      | 1.40880        |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| PULA / R         | On 19/12/2016 | Foreign Exchange Future | 1.42720   |       | 1.42720    |           | 1.42410      | 1.42410        |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| PULA / R         | On 13/03/2017 | Foreign Exchange Future | 1.43900   |       | 1.43900    |           | 1.43570      | 1.43570        |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| QUANTO € / \$    | On 13/06/2016 | Foreign Exchange Future | 1.11630   |       | 1.11630    |           | 1.11680      | 1.11680        |                   |            | 0.00  | 0.00         | 0                | 13,410.00     |
| QUANTO € / \$    | On 19/09/2016 | Foreign Exchange Future | 1.12040   |       | 1.12040    |           | 1.12080      | 1.12080        |                   |            | 0.00  | 0.00         | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| QUANTO € / \$    | On 19/12/2016 | Foreign Exchange Future |        |            | 1.12440     |       | 1.12440    |           | 1.12490      | 1.12490        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO € / \$    | On 13/03/2017 | Foreign Exchange Future |        |            | 1.12860     |       | 1.12860    |           | 1.12910      | 1.12910        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 04/08/2016 | Bond Future             |        |            | 9.35537     |       | 108.90226  |           | 9.38177      | 108.72087      |                   | 10.81      | 0.00  | 294,036,102.00 | 2,700            | 101,112.00    |
| R186             | On 04/08/2016 | Bond Future             | 8.85   | Call       | 662.64000   |       | 0.66264    |           | 631.68000    | 0.63168        | 662.640           | 10.60      | 0.24  | 0.00           | 0                | 750.00        |
| R186             | On 04/08/2016 | Bond Future             | 8.90   | Call       | 750.15000   |       | 0.75015    |           | 715.62000    | 0.71562        | 750.150           | 10.62      | 0.26  | 0.00           | 0                | 500.00        |
| R186             | On 04/08/2016 | Bond Future             | 9.25   | Put        | 2,328.78000 |       | 2.32878    |           | 2,445.08000  | 2.44508        | 2,328.780         | 10.73      | 0.55  | 0.00           | 0                | 1,000.00      |
| R186             | On 04/08/2016 | Bond Future             | 9.30   | Call       | 1,757.93000 |       | 1.75793    |           | 1,687.88000  | 1.68788        | 1,757.930         | 10.75      | 0.48  | 0.00           | 0                | 500.00        |
| R186             | On 04/08/2016 | Bond Future             | 9.35   | Call       | 1,924.27000 |       | 1.92427    |           | 1,849.18000  | 1.84918        | 1,924.270         | 10.76      | 0.51  | 0.00           | 0                | 500.00        |
| R186             | On 04/08/2016 | Bond Future             | 9.40   | Put        | 1,793.15000 |       | 1.79315    |           | 1,894.36000  | 1.89436        | 1,793.150         | 10.78      | 0.47  | 0.00           | 0                | 5,000.00      |
| R186             | On 04/08/2016 | Bond Future             | 9.60   | Put        | 1,226.58000 |       | 1.22658    |           | 1,307.46000  | 1.30746        | 1,226.580         | 10.87      | 0.36  | 0.00           | 0                | 5,635.00      |
| R186             | On 04/08/2016 | Bond Future             | 10.00  | Put        | 517.47000   |       | 0.51747    |           | 562.76000    | 0.56276        | 517.470           | 11.11      | 0.18  | 0.00           | 0                | 6,500.00      |
| R186             | On 03/11/2016 | Bond Future             |        |            | 9.41517     |       | 110.97445  |           | 9.44248      | 110.79063      |                   | 10.50      | 0.00  | 0.00           | 0                | 10.00         |
| R186             | On 03/11/2016 | Bond Future             | 9.20   | Call       | 2,335.72000 |       | 2.33572    |           | 2,265.90000  | 2.26590        | 2,335.720         | 10.40      | 0.44  | 0.00           | 0                | 1,425.00      |
| R186             | On 03/11/2016 | Bond Future             | 9.40   | Call       | 2,960.26000 |       | 2.96026    |           | 2,877.48000  | 2.87748        | 2,960.260         | 10.47      | 0.51  | 0.00           | 0                | 1,425.00      |
| R186             | On 03/11/2016 | Bond Future             | 9.66   | Put        | 2,275.90000 |       | 2.27590    |           | 2,360.14000  | 2.36014        | 2,275.900         | 10.59      | 0.40  | 0.00           | 0                | 5,000.00      |
| R186             | On 03/11/2016 | Bond Future             | 9.71   | Put        | 2,145.47000 |       | 2.14547    |           | 2,226.57000  | 2.22657        | 2,145.470         | 10.62      | 0.38  | 0.00           | 0                | 5,000.00      |
| R186             | On 21/12/2026 | Price Contribution      |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution      |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution      |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 04/08/2016 | Bond Future             |        |            | 297.87484   |       | 297.87484  |           | 297.84744    | 297.84744      |                   |            | 0.00  | 0.00           | 0                | 1,878.00      |
| R197             | On 03/11/2016 | Bond Future             |        |            | 303.56571   |       | 303.56571  |           | 303.54163    | 303.54163      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution      |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 04/08/2016 | Bond Future             |        |            | 246.89214   |       | 246.89214  |           | 246.86855    | 246.86855      |                   | 8.51       | 0.00  | 0.00           | 0                | 37,856.00     |
| R202             | On 03/11/2016 | Bond Future             |        |            | 251.60890   |       | 251.60890  |           | 251.58799    | 251.58799      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution      |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2023            | On 04/08/2016 | Bond Future             |        |            | 9.14820     |       | 96.64436   |           | 9.15409      | 96.61702       |                   | 8.06       | 0.00  | 0.00           | 0                | 11,289.00     |
| R2023            | On 03/11/2016 | Bond Future             |        |            | 9.21762     |       | 94.55186   |           | 9.22360      | 94.52495       |                   | 8.09       | 0.00  | 0.00           | 0                | 0.00          |
| R2023            | On 02/02/2017 | Bond Future             |        |            | 9.27850     |       | 96.45249   |           | 9.28503      | 96.42405       |                   | 7.79       | 0.00  | 0.00           | 0                | 0.00          |
| R2023            | On 28/02/2023 | Price Contribution      |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R203             | On 04/08/2016 | Bond Future             |        |            | 8.03327     |       | 103.52858  |           | 8.02803      | 103.53400      |                   | 1.32       | 0.00  | 0.00           | 0                | 58,097.00     |
| R203             | On 03/11/2016 | Bond Future             |        |            | 8.10999     |       | 101.32646  |           | 8.10190      | 101.33301      |                   | 1.12       | 0.00  | 0.00           | 0                | 0.00          |
| R203             | On 02/02/2017 | Bond Future             |        |            | 8.12449     |       | 103.36344  |           | 8.11479      | 103.36902      |                   | 0.82       | 0.00  | 0.00           | 0                | 0.00          |
| R203             | On 15/09/2017 | Price Contribution      |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 04/08/2016 | Bond Future             |        |            | 9.72223     |       | 87.42829   |           | 9.75369      | 87.21655       |                   |            | 0.00  | 0.00           | 0                | 25,310.00     |
| R2030            | On 03/11/2016 | Bond Future             |        |            | 9.78068     |       | 89.09198   |           | 9.81305      | 88.87710       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 31/01/2030 | Price Contribution      |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2032            | On 04/08/2016 | Bond Future        |        |            | 9.82563     |       | 90.49724   |           | 9.86213      | 90.23596       |                   | 14.29      | 0.00  | 0.00           | 0                | 11,433.00     |
| R2032            | On 03/11/2016 | Bond Future        |        |            | 9.88677     |       | 88.06025   |           | 9.92433      | 87.79489       |                   | 14.61      | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 02/02/2017 | Bond Future        |        |            | 9.94090     |       | 89.83078   |           | 9.97983      | 89.55913       |                   | 14.31      | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2035            | On 04/08/2016 | Bond Future        |        |            | 9.85219     |       | 95.66937   |           | 9.86816      | 95.54327       |                   |            | 0.00  | 0.00           | 0                | 5,505.00      |
| R2035            | On 03/11/2016 | Bond Future        |        |            | 9.91154     |       | 92.98764   |           | 9.92789      | 92.86009       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 04/08/2016 | Bond Future        |        |            | 9.91473     |       | 87.92467   |           | 9.94098      | 87.71929       |                   | 16.37      | 0.00  | 0.00           | 0                | 41,353.00     |
| R2037            | On 03/11/2016 | Bond Future        |        |            | 9.97028     |       | 89.59781   |           | 9.99719      | 89.38950       |                   | 16.02      | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 02/02/2017 | Bond Future        |        |            | 10.01990    |       | 87.14229   |           | 10.04777     | 86.92879       |                   | 16.48      | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 31/01/2037 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R204             | On 04/08/2016 | Bond Future        |        |            | 8.45258     |       | 100.12499  |           | 8.45348      | 100.12311      |                   | 3.17       | 0.00  | 0.00           | 0                | 35,129.00     |
| R204             | On 03/11/2016 | Bond Future        |        |            | 8.53405     |       | 102.03009  |           | 8.53454      | 102.02917      |                   | 2.82       | 0.00  | 0.00           | 0                | 0.00          |
| R204             | On 02/02/2017 | Bond Future        |        |            | 8.59074     |       | 100.03874  |           | 8.59193      | 100.03674      |                   | 2.60       | 0.00  | 0.00           | 0                | 0.00          |
| R204             | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R204/R203        | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 06/10/2015 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 04/08/2016 | Bond Future        |        |            | 9.97997     |       | 91.41796   |           | 10.00110     | 91.24199       |                   | 16.99      | 0.00  | 0.00           | 0                | 812.00        |
| R2040            | On 03/11/2016 | Bond Future        |        |            | 10.03593    |       | 93.15763   |           | 10.05759     | 92.97914       |                   | 16.63      | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 04/08/2016 | Bond Future        |        |            | 9.98855     |       | 88.68466   |           | 10.00965     | 88.50792       |                   | 17.62      | 0.00  | 180,473,283.10 | 2,035            | 18,493.00     |
| R2044            | On 03/11/2016 | Bond Future        |        |            | 10.04269    |       | 90.37234   |           | 10.06431     | 90.19304       |                   | 17.26      | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 02/02/2017 | Bond Future        |        |            | 10.09126    |       | 87.80714   |           | 10.11364     | 87.62331       |                   | 17.78      | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2048            | On 04/08/2016 | Bond Future        |        |            | 9.97983     |       | 92.11464   |           | 10.00086     | 91.93513       |                   | 17.31      | 0.00  | 0.00           | 0                | 59,429.00     |
| R2048            | On 03/11/2016 | Bond Future        |        |            | 10.03568    |       | 89.42871   |           | 10.05723     | 89.24666       |                   | 17.78      | 0.00  | 0.00           | 0                | 0.00          |
| R2048            | On 02/02/2017 | Bond Future        |        |            | 10.08687    |       | 91.22644   |           | 10.10917     | 91.03991       |                   | 17.44      | 0.00  | 0.00           | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R207             | On 04/08/2016 | Bond Future        |        |            | 8.75306     |       | 96.13148   |           | 8.75933      | 96.11374       |                   | 4.66       | 0.00  | 0.00           | 0                | 76,765.00     |
| R207             | On 02/02/2017 | Bond Future        |        |            | 8.89300     |       | 96.28631   |           | 8.90047      | 96.26786       |                   | 4.22       | 0.00  | 0.00           | 0                | 0.00          |
| R207             | On 02/02/2017 | Bond Future        | 8.91   | Call       | 1,344.42000 |       | 1.34442    |           | 1,337.69000  | 1.33769        | 1,344.420         | 4.21       | 0.51  | 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          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R208             | On 04/08/2016 | Bond Future        |        |            | 8.89971     |       | 94.39217   |           | 8.90573      | 94.37080       |                   | 6.10       | 0.00  | 0.00        | 0                | 48,484.00     |
| R208             | On 03/11/2016 | Bond Future        |        |            | 8.97268     |       | 92.78541   |           | 8.97883      | 92.76455       |                   | 6.00       | 0.00  | 0.00        | 0                | 0.00          |
| R208             | On 02/02/2017 | Bond Future        |        |            | 9.03238     |       | 94.65071   |           | 9.03927      | 94.62844       |                   | 5.71       | 0.00  | 0.00        | 0                | 0.00          |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209             | On 04/08/2016 | Bond Future        |        |            | 9.79913     |       | 71.55332   |           | 9.82014      | 71.41588       |                   | 16.35      | 0.00  | 0.00        | 0                | 54,880.00     |
| R209             | On 04/08/2016 | Bond Future        | 9.40   | Call       | 884.23000   |       | 0.88423    |           | 856.42000    | 0.85642        | 884.230           | 16.07      | 0.30  | 0.00        | 0                | 250.00        |
| R209             | On 04/08/2016 | Bond Future        | 9.60   | Call       | 1,343.34000 |       | 1.34334    |           | 1,302.98000  | 1.30298        | 1,343.340         | 16.16      | 0.41  | 0.00        | 0                | 5,624.00      |
| R209             | On 04/08/2016 | Bond Future        | 9.70   | Put        | 2,275.06000 |       | 2.27506    |           | 2,365.15000  | 2.36515        | 2,275.060         | 16.21      | 0.54  | 0.00        | 0                | 250.00        |
| R209             | On 04/08/2016 | Bond Future        | 10.29  | Put        | 757.60000   |       | 0.75760    |           | 805.02000    | 0.80502        | 757.600           | 16.59      | 0.25  | 0.00        | 0                | 250.00        |
| R209             | On 04/08/2016 | Bond Future        | 10.60  | Call       | 5,339.10000 |       | 5.33910    |           | 5,231.26000  | 5.23126        | 5,339.100         | 16.85      | 0.86  | 0.00        | 0                | 5,624.00      |
| R209             | On 03/11/2016 | Bond Future        |        |            | 9.85122     |       | 69.76409   |           | 9.87272      | 69.62476       |                   | 16.80      | 0.00  | 0.00        | 0                | 0.00          |
| R209             | On 03/11/2016 | Bond Future        | 10.25  | Put        | 1,925.35000 |       | 1.92535    |           | 1,983.75000  | 1.98375        | 1,925.350         | 17.01      | 0.35  | 0.00        | 0                | 5,000.00      |
| R209             | On 02/02/2017 | Bond Future        |        |            | 9.89689     |       | 71.16670   |           | 9.91912      | 71.02386       |                   | 16.55      | 0.00  | 0.00        | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 04/08/2016 | Bond Future        |        |            | 187.58775   |       | 187.58775  |           | 187.09300    | 187.09300      |                   |            | 0.00  | 0.00        | 0                | 2,571.00      |
| R210             | On 03/11/2016 | Bond Future        |        |            | 188.88912   |       | 188.88912  |           | 188.38732    | 188.38732      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 31/03/2028 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R211             | On 04/08/2016 | Bond Future        |        |            | 139.93127   |       | 139.93127  |           | 139.92204    | 139.92204      |                   |            | 0.00  | 0.00        | 0                | 64.00         |
| R211             | On 03/11/2016 | Bond Future        |        |            | 142.60474   |       | 142.60474  |           | 142.59717    | 142.59717      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R211             | On 31/01/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R212             | On 04/08/2016 | Bond Future        |        |            | 145.92955   |       | 145.92955  |           | 145.91613    | 145.91613      |                   |            | 0.00  | 0.00        | 0                | 4,218.00      |
| R212             | On 03/11/2016 | Bond Future        |        |            | 148.71764   |       | 148.71764  |           | 148.70586    | 148.70586      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R212             | On 31/01/2022 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 04/08/2016 | Bond Future        |        |            | 9.74164     |       | 81.99848   |           | 9.77807      | 81.76190       |                   | 14.12      | 0.00  | 0.00        | 0                | 44,353.00     |
| R213             | On 03/11/2016 | Bond Future        |        |            | 9.80039     |       | 80.00774   |           | 9.83784      | 79.76754       |                   | 14.46      | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 02/02/2017 | Bond Future        |        |            | 9.85367     |       | 81.61608   |           | 9.89249      | 81.37015       |                   | 14.21      | 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          |

| Contract Details               | Strike        | Call / Put              | MTM   | Yield        | Mark Price   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value             | Contracts Traded | Open Interest       |
|--------------------------------|---------------|-------------------------|-------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| R214                           | On 04/08/2016 | Bond Future             |       | 9.90803      | 71.67669     |           | 9.92901      | 71.53522       |                   | 16.97      | 0.00  | 0.00                    | 0                | 30,112.00           |
| R214                           | On 04/08/2016 | Bond Future             | 8.55  | Call         | 49.84000     | 0.04984   | 48.45000     | 0.04845        | 49.840            | 16.49      | 0.03  | 0.00                    | 0                | 1,300.00            |
| R214                           | On 04/08/2016 | Bond Future             | 9.30  | Call         | 563.97000    | 0.56397   | 546.05000    | 0.54605        | 563.970           | 16.63      | 0.21  | 0.00                    | 0                | 1,300.00            |
| R214                           | On 04/08/2016 | Bond Future             | 10.30 | Call         | 3,547.66000  | 3.54766   | 3,462.45000  | 3.46245        | 3,547.660         | 17.23      | 0.71  | 0.00                    | 0                | 5,610.00            |
| R214                           | On 04/08/2016 | Bond Future             | 11.30 | Call         | 8,520.30000  | 8.52030   | 8,389.01000  | 8.38901        | 8,520.300         | 17.85      | 0.96  | 0.00                    | 0                | 5,610.00            |
| R214                           | On 03/11/2016 | Bond Future             |       | 9.96132      | 69.74327     |           | 9.98280      | 69.59975       |                   | 17.48      | 0.00  | 0.00                    | 0                | 0.00                |
| R214                           | On 02/02/2017 | Bond Future             |       | 10.00986     | 71.14525     |           | 10.03206     | 70.99821       |                   | 17.22      | 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 |       | 27,364.92000 | 27,364.92000 |           | 27,340.78000 | 27,340.78000   |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| RAIN                           | On 19/09/2016 | Foreign Exchange Future |       | 27,926.17000 | 27,926.17000 |           | 27,898.80000 | 27,898.80000   |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| RAIN                           | On 19/12/2016 | Foreign Exchange Future |       | 28,454.34000 | 28,454.34000 |           | 28,427.64000 | 28,427.64000   |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 13/06/2016 | Foreign Exchange Future |       | 11.34620     | 11.34620     |           | 11.32310     | 11.32310       |                   | 16.64      | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 19/09/2016 | Foreign Exchange Future |       | 11.55190     | 11.55190     |           | 11.52770     | 11.52770       |                   | 17.08      | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 19/12/2016 | Foreign Exchange Future |       | 11.74870     | 11.74870     |           | 11.72400     | 11.72400       |                   | 17.42      | 0.00  | 0.00                    | 0                | 0.00                |
| TRY / R                        | On 13/06/2016 | Foreign Exchange Future |       | 5.28110      | 5.28110      |           | 5.28040      | 5.28040        |                   | 14.92      | 0.00  | 0.00                    | 0                | 0.00                |
| TRY / R                        | On 19/09/2016 | Foreign Exchange Future |       | 5.25460      | 5.25460      |           | 5.25590      | 5.25590        |                   | 15.21      | 0.00  | 0.00                    | 0                | 0.00                |
| TRY / R                        | On 19/12/2016 | Foreign Exchange Future |       | 5.23960      | 5.23960      |           | 5.24000      | 5.24000        |                   | 15.79      | 0.00  | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 13/06/2016 | Foreign Exchange Future |       | 1.47640      | 1.47640      |           | 1.47680      | 1.47680        |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 19/09/2016 | Foreign Exchange Future |       | 1.39400      | 1.39400      |           | 1.41460      | 1.41460        |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 19/12/2016 | Foreign Exchange Future |       | 1.32960      | 1.32960      |           | 1.36400      | 1.36400        |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 13/03/2017 | Foreign Exchange Future |       | 1.28570      | 1.28570      |           | 1.30830      | 1.30830        |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| <b>Total for Derivatives :</b> |               |                         |       |              |              |           |              |                |                   |            |       | <b>2,318,676,430.91</b> | <b>234,723</b>   | <b>4,352,343.00</b> |
| <b>Grand Total:</b>            |               |                         |       |              |              |           |              |                |                   |            |       | <b>2,318,676,430.91</b> | <b>234,723</b>   | <b>4,352,343.00</b> |