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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 16/09/2016

| 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 19/09/2016 | Foreign Exchange Future |           | 14.29170   | 14.29170  | 14.20140     | 14.20140       |                   | 14.55      | 0.00  | 4,764,409,737.30 | 333,369          | 69,277.00     |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 13.00     | Put        | 0.05650   | 0.00006      | 0.30780        | 0.00031           | 0.057      | 31.96 | 0.00             | 0                | 10,000.00     |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 13.24     | Put        | 0.14360   | 0.00014      | 1.28780        | 0.00129           | 0.144      | 28.28 | 0.00             | 0                | 405.00        |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 13.50     | Put        | 0.46340   | 0.00046      | 5.52840        | 0.00553           | 0.463      | 24.28 | 0.00             | 0                | 11,000.00     |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 13.56     | Put        | 0.62490   | 0.00062      | 7.23210        | 0.00723           | 0.625      | 23.36 | 0.01             | 0                | 20,000.00     |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 13.68     | Put        | 1.30390   | 0.00130      | 12.38700       | 0.01239           | 1.304      | 21.81 | 0.01             | 0                | 525.00        |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 13.70     | Put        | 1.49030   | 0.00149      | 13.54790       | 0.01355           | 1.490      | 21.57 | 0.01             | 0                | 1,400.00      |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 13.78     | Put        | 2.55530   | 0.00256      | 19.36610       | 0.01937           | 2.555      | 20.64 | 0.03             | 0                | 525.00        |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 14.00     | Call       | 303.19070 | 0.30319      | 252.03500      | 0.25203           | 303.191    | 18.06 | 0.90             | 0                | 47,050.00     |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 14.00     | Put        | 11.49070  | 0.01149      | 50.63500       | 0.05064           | 11.491     | 18.06 | 0.10             | 0                | 3,500.00      |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 14.20     | Put        | 43.27180  | 0.04327      | 114.21260      | 0.11421           | 43.272     | 15.72 | 0.32             | 0                | 500.00        |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 14.20     | Call       | 134.97180 | 0.13497      | 115.61260      | 0.11561           | 134.972    | 15.72 | 0.68             | 0                | 700.00        |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 14.30     | Call       | 71.15140  | 0.07115      | 79.47440       | 0.07947           | 71.151     | 14.55 | 0.49             | 0                | 11,000.00     |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 14.50     | Put        | 233.72570 | 0.23373      | 335.65300      | 0.33565           | 233.726    | 18.35 | 0.81             | 0                | 47,300.00     |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 14.52     | Put        | 251.41640 | 0.25142      | 352.94960      | 0.35295           | 251.416    | 18.73 | 0.82             | 0                | 7,500.00      |
| \$ / R             | On 19/09/2016 | Foreign Exchange Future | 14.60     | Call       | 16.07250  | 0.01607      | 25.44320       | 0.02544           | 16.073     | 20.26 | 0.12             | 0                | 1,000.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.60  | Put        | 324.37250   |       | 0.32437    |           | 424.04320    | 0.42404        | 324.373           | 20.26      | 0.88  | 0.00         | 0                | 65.00         |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.62  | Call       | 14.74230    |       | 0.01474    |           | 23.62480     | 0.02362        | 14.742            | 20.64      | 0.11  | 0.00         | 0                | 350.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.70  | Put        | 418.92370   |       | 0.41892    |           | 516.23630    | 0.51624        | 418.924           | 22.16      | 0.92  | 0.00         | 0                | 1,400.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.72  | Call       | 9.83150     |       | 0.00983    |           | 16.41250     | 0.01641        | 9.831             | 22.54      | 0.08  | 0.00         | 0                | 350.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 14.76  | Put        | 476.76340   |       | 0.47676    |           | 572.83560    | 0.57284        | 476.763           | 23.30      | 0.94  | 0.00         | 0                | 20,000.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 15.00  | Call       | 3.93370     |       | 0.00393    |           | 6.38740      | 0.00639        | 3.934             | 27.86      | 0.03  | 1,621,345.44 | 4,000            | 7,650.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 15.00  | Put        | 712.23370   |       | 0.71223    |           | 804.98740    | 0.80499        | 712.234           | 27.86      | 0.97  | 0.00         | 0                | 1,565.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 15.20  | Call       | 1.41830     |       | 0.00142    |           | 3.52890      | 0.00353        | 1.418             | 29.48      | 0.01  | 0.00         | 0                | 11,000.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 15.30  | Call       | 0.85620     |       | 0.00086    |           | 2.68590      | 0.00269        | 0.856             | 30.28      | 0.01  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 15.50  | Call       | 0.31900     |       | 0.00032    |           | 1.62830      | 0.00163        | 0.319             | 31.89      | 0.00  | 0.00         | 0                | 500.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 15.60  | Put        | 1,308.49750 |       | 1.30850    |           | 1,399.89550  | 1.39990        | 1,308.498         | 32.69      | 1.00  | 0.00         | 0                | 700.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 15.70  | Put        | 1,408.42360 |       | 1.40842    |           | 1,499.55020  | 1.49955        | 1,408.424         | 33.49      | 1.00  | 0.00         | 0                | 325.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 15.86  | Call       | 0.08680     |       | 0.00009    |           | 0.58850      | 0.00059        | 0.087             | 35.77      | 0.00  | 0.00         | 0                | 525.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.03  | Call       | 0.07430     |       | 0.00007    |           | 0.36230      | 0.00036        | 0.074             | 38.67      | 0.00  | 0.00         | 0                | 525.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.39  | Call       | 0.05990     |       | 0.00006    |           | 0.14070      | 0.00014        | 0.060             | 44.81      | 0.00  | 0.00         | 0                | 20,000.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.51  | Call       | 0.05720     |       | 0.00006    |           | 0.10520      | 0.00011        | 0.057             | 46.85      | 0.00  | 0.00         | 0                | 15,000.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.64  | Call       | 0.05500     |       | 0.00006    |           | 0.07780      | 0.00008        | 0.055             | 49.07      | 0.00  | 0.00         | 0                | 635.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.66  | Call       | 0.05470     |       | 0.00005    |           | 0.07430      | 0.00007        | 0.055             | 49.41      | 0.00  | 0.00         | 0                | 5,000.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 16.70  | Call       | 0.05420     |       | 0.00005    |           | 0.06800      | 0.00007        | 0.054             | 50.09      | 0.00  | 0.00         | 0                | 1,600.00      |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 17.70  | Call       | 0.20920     |       | 0.00021    |           | 0.20770      | 0.00021        | 0.209             | 74.08      | 0.00  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future | 19.55  | Call       | 0.10540     |       | 0.00011    |           | 0.06810      | 0.00007        | 0.105             | 100.00     | 0.00  | 0.00         | 0                | 17,500.00     |
| \$ / R           | On 22/09/2016 | Any day expiry          |        |            | 14.29450    |       | 14.29450   |           | 14.20130     | 14.20130       |                   | 23.74      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 27/09/2016 | Any day expiry          |        |            | 14.30840    |       | 14.30840   |           | 14.21540     | 14.21540       |                   | 21.27      | 0.00  | 0.00         | 0                | 500.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          |        |            | 14.31120    |       | 14.31120   |           | 14.21810     | 14.21810       |                   | 21.13      | 0.00  | 0.00         | 0                | 1,050.00      |
| \$ / R           | On 28/09/2016 | Any day expiry          | 11.80  | Put        | 0.10070     |       | 0.00010    |           | 0.20100      | 0.00020        | 0.101             | 32.35      | 0.00  | 0.00         | 0                | 250.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 13.50  | Put        | 11.94840    |       | 0.01195    |           | 20.74730     | 0.02075        | 11.948            | 20.17      | 0.05  | 0.00         | 0                | 150.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 18.25  | Call       | 0.32970     |       | 0.00033    |           | 0.56960      | 0.00057        | 0.330             | 43.16      | 0.00  | 0.00         | 0                | 250.00        |
| \$ / R           | On 28/09/2016 | Any day expiry          | 18.41  | Call       | 0.30450     |       | 0.00030    |           | 0.54990      | 0.00055        | 0.304             | 44.28      | 0.00  | 0.00         | 0                | 150.00        |
| \$ / R           | On 29/09/2016 | Any day expiry          |        |            | 14.31400    |       | 14.31400   |           | 14.22090     | 14.22090       |                   | 21.00      | 0.00  | 0.00         | 0                | 12,740.00     |
| \$ / R           | On 30/09/2016 | Any day expiry          |        |            | 14.31680    |       | 14.31680   |           | 14.22370     | 14.22370       |                   | 20.89      | 0.00  | 0.00         | 0                | 2,870.00      |
| \$ / R           | On 30/09/2016 | Any day expiry          | 14.25  | Call       | 266.72070   |       | 0.26672    |           | 236.74150    | 0.23674        | 266.721           | 20.77      | 0.55  | 0.00         | 0                | 20,000.00     |
| \$ / R           | On 30/09/2016 | Any day expiry          | 15.00  | Call       | 53.97450    |       | 0.05397    |           | 51.14410     | 0.05114        | 53.974            | 23.38      | 0.16  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 03/10/2016 | Any day expiry          |        |            | 14.32520    |       | 14.32520   |           | 14.23190     | 14.23190       |                   | 20.02      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 03/10/2016 | Any day expiry          | 14.30  | Call       | 259.52380   |       | 0.25952    |           | 232.63300    | 0.23263        | 259.524           | 20.02      | 0.52  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 03/10/2016 | Any day expiry          | 14.45  | Call       | 197.00680   |       | 0.19701    |           | 177.93000    | 0.17793        | 197.007           | 20.55      | 0.43  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 03/10/2016 | Any day expiry          | 14.61  | Put        | 429.55150   |       | 0.42955    |           | 510.27700    | 0.51028        | 429.552           | 21.12      | 0.66  | 0.00         | 0                | 18,400.00     |
| \$ / R           | On 03/10/2016 | Any day expiry          | 14.76  | Call       | 107.25100   |       | 0.10725    |           | 99.18390     | 0.09918        | 107.251           | 21.64      | 0.27  | 0.00         | 0                | 18,400.00     |
| \$ / R           | On 04/10/2016 | Any day expiry          |        |            | 14.32800    |       | 14.32800   |           | 14.23470     | 14.23470       |                   | 20.11      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 04/10/2016 | Any day expiry          | 14.60  | Put        | 426.46000   |       | 0.42646    |           | 506.65800    | 0.50666        | 426.460           | 20.98      | 0.65  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 05/10/2016 | Any day expiry          |        |            | 14.33080    |       | 14.33080   |           | 14.23750     | 14.23750       |                   | 20.05      | 0.00  | 0.00         | 0                | 56.00         |
| \$ / R           | On 10/10/2016 | Any day expiry          |        |            | 14.34490    |       | 14.34490   |           | 14.25130     | 14.25130       |                   | 20.48      | 0.00  | 0.00         | 0                | 1,200.00      |
| \$ / R           | On 10/10/2016 | Any day expiry          | 13.87  | Call       | 581.25740   |       | 0.58126    |           | 527.51110    | 0.52751        | 581.257           | 19.58      | 0.76  | 0.00         | 0                | 5,000.00      |
| \$ / R           | On 10/10/2016 | Any day expiry          | 13.90  | Call       | 559.91290   |       | 0.55991    |           | 507.89770    | 0.50790        | 559.913           | 19.64      | 0.74  | 0.00         | 0                | 5,000.00      |
| \$ / R           | On 10/10/2016 | Any day expiry          | 14.25  | Call       | 346.62040   |       | 0.34662    |           | 314.02700    | 0.31403        | 346.620           | 20.29      | 0.56  | 0.00         | 0                | 10,000.00     |

| Contract Details | Strike | Call / Put    | MTM                     | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value      | Contracts Traded | Open Interest |            |
|------------------|--------|---------------|-------------------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|------------|
| \$ / R           |        | On 12/10/2016 | Any day expiry          |       | 14.35050   | 14.35050    | 14.25680     | 14.25680       |                   | 20.36      | 0.00  | 0.00             | 0                | 0.00          |            |
| \$ / R           |        | On 13/10/2016 | Any day expiry          |       | 14.35330   | 14.35330    | 14.25960     | 14.25960       |                   | 20.29      | 0.00  | 0.00             | 0                | 10,000.00     |            |
| \$ / R           |        | On 13/10/2016 | Any day expiry          | 14.44 | Call       | 279.83270   | 0.27983      | 257.48300      | 0.25748           | 279.833    | 20.57 | 0.47             | 67,087,253.10    | 10,000        | 10,000.00  |
| \$ / R           |        | On 13/10/2016 | Any day expiry          | 14.44 | Put        | 366.53270   | 0.36653      | 437.88300      | 0.43788           | 366.533    | 20.57 | 0.53             | 0.00             | 0             | 10,000.00  |
| \$ / R           |        | On 14/10/2016 | Any day expiry          |       | 14.35610   | 14.35610    | 14.26230     | 14.26230       |                   | 20.24      | 0.00  | 0.00             | 0                | 832.00        |            |
| \$ / R           |        | On 19/10/2016 | Any day expiry          |       | 14.37010   | 14.37010    | 14.27610     | 14.27610       |                   | 19.92      | 0.00  | 0.00             | 0                | 0.00          |            |
| \$ / R           |        | On 19/10/2016 | Any day expiry          | 14.58 | Call       | 260.40160   | 0.26040      | 241.88690      | 0.24189           | 260.402    | 20.48 | 0.42             | 0.00             | 0             | 12,000.00  |
| \$ / R           |        | On 26/10/2016 | Any day expiry          |       | 14.38960   | 14.38960    | 14.29530     | 14.29530       |                   | 19.64      | 0.00  | 0.00             | 0                | 0.00          |            |
| \$ / R           |        | On 26/10/2016 | Any day expiry          | 11.80 | Put        | 1.85820     | 0.00186      | 2.64770        | 0.00265           | 1.858      | 23.68 | 0.01             | 0.00             | 0             | 250.00     |
| \$ / R           |        | On 26/10/2016 | Any day expiry          | 13.50 | Put        | 59.97280    | 0.05997      | 84.67280       | 0.08467           | 59.973     | 17.97 | 0.14             | 0.00             | 0             | 150.00     |
| \$ / R           |        | On 26/10/2016 | Any day expiry          | 18.77 | Call       | 3.14730     | 0.00315      | 1.77370        | 0.00177           | 3.147      | 31.73 | 0.01             | 0.00             | 0             | 250.00     |
| \$ / R           |        | On 26/10/2016 | Any day expiry          | 18.85 | Call       | 2.77730     | 0.00278      | 1.54780        | 0.00155           | 2.777      | 31.73 | 0.01             | 0.00             | 0             | 150.00     |
| \$ / R           |        | On 27/10/2016 | Any day expiry          |       | 14.39240   | 14.39240    | 14.29810     | 14.29810       |                   | 19.63      | 0.00  | 0.00             | 0                | 2,000.00      |            |
| \$ / R           |        | On 27/10/2016 | Any day expiry          | 13.25 | Put        | 29.03420    | 0.02903      | 45.95180       | 0.04595           | 29.034     | 17.50 | 0.08             | 0.00             | 0             | 9,960.00   |
| \$ / R           |        | On 27/10/2016 | Any day expiry          | 14.25 | Put        | 303.57950   | 0.30358      | 362.75830      | 0.36276           | 303.580    | 19.35 | 0.43             | 0.00             | 0             | 2,000.00   |
| \$ / R           |        | On 27/10/2016 | Any day expiry          | 14.96 | Call       | 192.92740   | 0.19293      | 180.76960      | 0.18077           | 192.927    | 21.24 | 0.31             | 0.00             | 0             | 2,000.00   |
| \$ / R           |        | On 27/10/2016 | Any day expiry          | 15.06 | Put        | 838.56860   | 0.83857      | 922.52160      | 0.92252           | 838.569    | 21.53 | 0.72             | 0.00             | 0             | 9,960.00   |
| \$ / R           |        | On 27/10/2016 | Any day expiry          | 16.14 | Call       | 41.94390    | 0.04194      | 41.76330       | 0.04176           | 41.944     | 23.92 | 0.08             | 0.00             | 0             | 9,960.00   |
| \$ / R           |        | On 07/11/2016 | Any day expiry          |       | 14.42300   | 14.42300    | 14.32820     | 14.32820       |                   | 20.43      | 0.00  | 0.00             | 0                | 14.00         |            |
| \$ / R           |        | On 07/11/2016 | Any day expiry          | 14.95 | Put        | 790.30400   | 0.79030      | 867.75910      | 0.86776           | 790.304    | 21.79 | 0.65             | 0.00             | 0             | 8,695.00   |
| \$ / R           |        | On 07/11/2016 | Any day expiry          | 16.36 | Call       | 60.14690    | 0.06015      | 58.25200       | 0.05825           | 60.147     | 24.90 | 0.10             | 0.00             | 0             | 8,695.00   |
| \$ / R           |        | On 10/11/2016 | Any day expiry          |       | 14.43130   | 14.43130    | 14.33640     | 14.33640       |                   | 20.48      | 0.00  | 0.00             | 0                | 0.00          |            |
| \$ / R           |        | On 10/11/2016 | Any day expiry          | 13.60 | Call       | 955.36420   | 0.95536      | 890.39360      | 0.89039           | 955.364    | 19.06 | 0.80             | 0.00             | 0             | 20,000.00  |
| \$ / R           |        | On 10/11/2016 | Any day expiry          | 14.25 | Call       | 543.05940   | 0.54306      | 503.95490      | 0.50395           | 543.059    | 20.11 | 0.58             | 0.00             | 0             | 30,000.00  |
| \$ / R           |        | On 17/11/2016 | Any day expiry          |       | 14.45080   | 14.45080    | 14.35560     | 14.35560       |                   | 20.31      | 0.00  | 0.00             | 0                | 0.00          |            |
| \$ / R           |        | On 17/11/2016 | Any day expiry          | 13.26 | Put        | 68.76860    | 0.06877      | 88.48440       | 0.08848           | 68.769     | 18.52 | 0.12             | 0.00             | 0             | 9,615.00   |
| \$ / R           |        | On 17/11/2016 | Any day expiry          | 15.60 | Put        | 1,316.21450 | 1.31621      | 1,401.58170    | 1.40158           | 1,316.215  | 22.90 | 0.78             | 0.00             | 0             | 9,615.00   |
| \$ / R           |        | On 17/11/2016 | Any day expiry          | 17.09 | Call       | 41.11580    | 0.04112      | 40.44560       | 0.04045           | 41.116     | 25.83 | 0.06             | 0.00             | 0             | 9,615.00   |
| \$ / R           |        | On 28/11/2016 | Any day expiry          |       | 14.48130   | 14.48130    | 14.38570     | 14.38570       |                   | 19.96      | 0.00  | 0.00             | 0                | 0.00          |            |
| \$ / R           |        | On 28/11/2016 | Any day expiry          | 11.80 | Put        | 8.05160     | 0.00805      | 8.80100        | 0.00880           | 8.052      | 21.73 | 0.02             | 0.00             | 0             | 250.00     |
| \$ / R           |        | On 28/11/2016 | Any day expiry          | 13.50 | Put        | 126.76880   | 0.12677      | 154.51360      | 0.15451           | 126.769    | 18.45 | 0.19             | 0.00             | 0             | 150.00     |
| \$ / R           |        | On 28/11/2016 | Any day expiry          | 19.40 | Call       | 6.47480     | 0.00647      | 9.92150        | 0.00992           | 6.475      | 27.77 | 0.01             | 0.00             | 0             | 400.00     |
| \$ / R           |        | On 12/12/2016 | Any day expiry          |       | 14.52000   | 14.52000    | 14.42390     | 14.42390       |                   | 20.07      | 0.00  | 0.00             | 0                | 0.00          |            |
| \$ / R           |        | On 12/12/2016 | Any day expiry          | 14.75 | Put        | 708.75010   | 0.70875      | 777.58380      | 0.77758           | 708.750    | 20.59 | 0.54             | 0.00             | 0             | 15,000.00  |
| \$ / R           |        | On 13/12/2016 | Any day expiry          |       | 14.52270   | 14.52270    | 14.42660     | 14.42660       |                   | 20.07      | 0.00  | 0.00             | 0                | 250.00        |            |
| \$ / R           |        | On 14/12/2016 | Any day expiry          |       | 14.52550   | 14.52550    | 14.42940     | 14.42940       |                   | 20.15      | 0.00  | 0.00             | 0                | 251.00        |            |
| \$ / R           |        | On 19/12/2016 | Foreign Exchange Future |       | 14.53930   | 14.53930    | 14.44300     | 14.44300       |                   | 20.36      | 0.00  | 5,824,966,994.80 | 400,636          | 473,266.00    |            |
| \$ / R           |        | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put        | 12.45430    | 0.01245      | 15.30990       | 0.01531           | 12.454     | 20.80 | 0.02             | 0.00             | 0             | 250.00     |
| \$ / R           |        | On 19/12/2016 | Foreign Exchange Future | 12.59 | Put        | 38.90530    | 0.03891      | 48.10710       | 0.04811           | 38.905     | 19.01 | 0.06             | 0.00             | 0             | 2,800.00   |
| \$ / R           |        | On 19/12/2016 | Foreign Exchange Future | 13.00 | Put        | 73.92030    | 0.07392      | 92.04090       | 0.09204           | 73.920     | 18.53 | 0.11             | 0.00             | 0             | 151,550.00 |
| \$ / R           |        | On 19/12/2016 | Foreign Exchange Future | 13.22 | Put        | 108.78810   | 0.10879      | 132.33690      | 0.13234           | 108.788    | 18.69 | 0.15             | 0.00             | 0             | 725.00     |
| \$ / R           |        | On 19/12/2016 | Foreign Exchange Future | 13.34 | Call       | 1,331.54840 | 1.33155      | 1,262.01380    | 1.26201           | 1,331.548  | 18.77 | 0.83             | 0.00             | 0             | 2,800.00   |
| \$ / R           |        | On 19/12/2016 | Foreign Exchange Future | 13.34 | Put        | 132.24840   | 0.13225      | 159.01380      | 0.15901           | 132.248    | 18.77 | 0.17             | 0.00             | 0             | 7,800.00   |
| \$ / R           |        | On 19/12/2016 | Foreign Exchange Future | 13.35 | Put        | 134.35490   | 0.13435      | 161.39670      | 0.16140           | 134.355    | 18.78 | 0.17             | 0.00             | 0             | 4,500.00   |

| 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 | 13.50 | Put   | 168.89720   | 0.16890   | 200.17660    | 0.20018        | 168.897           | 18.89      | 0.21  | 0.00          | 0                | 25,586.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.70 | Call  | 1,065.06220 | 1.06506   | 1,007.85960  | 1.00786        | 1,065.062         | 19.11      | 0.75  | 0.00          | 0                | 1,230.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.70 | Put   | 225.76220   | 0.22576   | 264.85960    | 0.26486        | 225.762           | 19.11      | 0.25  | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.75 | Put   | 242.17960   | 0.24218   | 282.84560    | 0.28285        | 242.180           | 19.18      | 0.27  | 0.00          | 0                | 12,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 13.77 | Put   | 248.95150   | 0.24895   | 290.24550    | 0.29025        | 248.952           | 19.21      | 0.27  | 0.00          | 0                | 19,800.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.00 | Call  | 874.64080   | 0.87464   | 826.77680    | 0.82678        | 874.641           | 19.55      | 0.67  | 0.00          | 0                | 3,450.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.00 | Put   | 335.34080   | 0.33534   | 383.77680    | 0.38378        | 335.341           | 19.55      | 0.33  | 16,461,331.61 | 3,400            | 88,460.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.08 | Call  | 828.37160   | 0.82837   | 782.92850    | 0.78293        | 828.372           | 19.67      | 0.64  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.09 | Call  | 822.71940   | 0.82272   | 777.57900    | 0.77758        | 822.719           | 19.68      | 0.64  | 0.00          | 0                | 1,200.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.10 | Put   | 377.79940   | 0.37780   | 429.25540    | 0.42926        | 377.799           | 19.70      | 0.36  | 0.00          | 0                | 2,800.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.12 | Put   | 386.64510   | 0.38665   | 438.69720    | 0.43870        | 386.645           | 19.73      | 0.37  | 0.00          | 0                | 5,550.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.18 | Call  | 773.18700   | 0.77319   | 730.70860    | 0.73071        | 773.187           | 19.82      | 0.62  | 0.00          | 0                | 4,200.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.20 | Put   | 423.20160   | 0.42320   | 477.60630    | 0.47761        | 423.202           | 19.84      | 0.39  | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.25 | Put   | 446.99810   | 0.44700   | 502.84510    | 0.50285        | 446.998           | 19.92      | 0.40  | 0.00          | 0                | 6,040.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.30 | Put   | 471.51340   | 0.47151   | 528.77910    | 0.52878        | 471.513           | 19.99      | 0.42  | 0.00          | 0                | 3,100.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.33 | Put   | 486.56850   | 0.48657   | 544.67370    | 0.54467        | 486.568           | 20.04      | 0.42  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.34 | Call  | 690.94470   | 0.69094   | 653.02480    | 0.65302        | 690.945           | 20.05      | 0.57  | 0.00          | 0                | 1,400.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.45 | Put   | 549.32540   | 0.54933   | 610.68830    | 0.61069        | 549.325           | 20.21      | 0.46  | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.50 | Call  | 615.95060   | 0.61595   | 582.94270    | 0.58294        | 615.951           | 20.29      | 0.53  | 0.00          | 0                | 600.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.50 | Put   | 576.65060   | 0.57665   | 639.94270    | 0.63994        | 576.651           | 20.29      | 0.47  | 0.00          | 0                | 77,649.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.63 | Put   | 651.88770   | 0.65189   | 719.01480    | 0.71901        | 651.888           | 20.51      | 0.50  | 0.00          | 0                | 5,700.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.66 | Put   | 670.02810   | 0.67003   | 737.86150    | 0.73786        | 670.028           | 20.57      | 0.51  | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.69 | Call  | 537.70240   | 0.53770   | 509.92680    | 0.50993        | 537.702           | 20.63      | 0.48  | 0.00          | 0                | 7,150.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.70 | Put   | 694.57900   | 0.69458   | 763.32800    | 0.76333        | 694.579           | 20.65      | 0.52  | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.80 | Put   | 757.69830   | 0.75770   | 828.65260    | 0.82865        | 757.698           | 20.84      | 0.55  | 0.00          | 0                | 56,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.86 | Call  | 476.03550   | 0.47604   | 451.94360    | 0.45194        | 476.036           | 20.95      | 0.44  | 0.00          | 0                | 5,550.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 14.98 | Put   | 877.30540   | 0.87731   | 952.29120    | 0.95229        | 877.305           | 21.18      | 0.59  | 14,529,902.96 | 1,700            | 0.00          |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.00 | Call  | 430.34610   | 0.43035   | 409.50990    | 0.40951        | 430.346           | 21.22      | 0.41  | 0.00          | 0                | 2,400.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.00 | Put   | 891.04610   | 0.89105   | 966.50990    | 0.96651        | 891.046           | 21.22      | 0.59  | 0.00          | 0                | 29,368.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.10 | Call  | 400.83280   | 0.40083   | 381.79280    | 0.38179        | 400.833           | 21.43      | 0.38  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.20 | Call  | 373.35580   | 0.37336   | 355.98190    | 0.35598        | 373.356           | 21.64      | 0.36  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.20 | Put   | 1,034.05580 | 1.03406   | 1,112.98190  | 1.11298        | 1,034.056         | 21.64      | 0.64  | 0.00          | 0                | 6,985.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.21 | Put   | 1,041.41500 | 1.04141   | 1,120.49900  | 1.12050        | 1,041.415         | 21.66      | 0.64  | 0.00          | 0                | 3,500.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.28 | Call  | 352.76100   | 0.35276   | 336.62770    | 0.33663        | 352.761           | 21.81      | 0.35  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.40 | Call  | 324.03520   | 0.32404   | 309.62300    | 0.30962        | 324.035           | 22.06      | 0.32  | 0.00          | 0                | 26,053.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.40 | Put   | 1,184.73520 | 1.18474   | 1,266.62300  | 1.26662        | 1,184.735         | 22.06      | 0.68  | 0.00          | 0                | 31,590.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.48 | Call  | 306.24510   | 0.30625   | 292.89330    | 0.29289        | 306.245           | 22.23      | 0.31  | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.50 | Put   | 1,262.66160 | 1.26266   | 1,345.86030  | 1.34586        | 1,262.662         | 22.27      | 0.69  | 0.00          | 0                | 69,895.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.57 | Put   | 1,318.15430 | 1.31815   | 1,402.20930  | 1.40221        | 1,318.154         | 22.42      | 0.71  | 0.00          | 0                | 1,400.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.68 | Put   | 1,406.83360 | 1.40683   | 1,491.55470  | 1.49155        | 1,406.834         | 22.65      | 0.73  | 0.00          | 0                | 63,513.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.80 | Put   | 1,505.11330 | 1.50511   | 1,590.62770  | 1.59063        | 1,505.113         | 22.88      | 0.74  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 15.85 | Call  | 235.70240   | 0.23570   | 225.44430    | 0.22544        | 235.702           | 22.97      | 0.25  | 0.00          | 0                | 1,500.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.00 | Call  | 211.44970   | 0.21145   | 202.64200    | 0.20264        | 211.450           | 23.23      | 0.23  | 0.00          | 0                | 26,436.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.00 | Put   | 1,672.14970 | 1.67215   | 1,759.64200  | 1.75964        | 1,672.150         | 23.23      | 0.77  | 0.00          | 0                | 32,950.00     |

| 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 | 16.11    | Call  | 195.33170   | 0.19533   | 187.47310    | 0.18747        | 195.332           | 23.43      | 0.21  | 0.00           | 0                | 7,150.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.31    | Call  | 169.26430   | 0.16926   | 162.91010    | 0.16291        | 169.264           | 23.78      | 0.19  | 0.00           | 0                | 44,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.47    | Put   | 2,081.78980 | 2.08179   | 2,172.75900  | 2.17276        | 2,081.790         | 24.07      | 0.83  | 0.00           | 0                | 1,365.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.53    | Put   | 2,135.52740 | 2.13553   | 2,226.84240  | 2.22684        | 2,135.527         | 24.17      | 0.84  | 0.00           | 0                | 725.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.55    | Call  | 142.80360   | 0.14280   | 137.93010    | 0.13793        | 142.804           | 24.21      | 0.16  | 0.00           | 0                | 500.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.69    | Put   | 2,280.16600 | 2.28017   | 2,372.31410  | 2.37231        | 2,280.166         | 24.45      | 0.85  | 0.00           | 0                | 3,300.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.77    | Call  | 122.46260   | 0.12246   | 118.68030    | 0.11868        | 122.463           | 24.60      | 0.14  | 0.00           | 0                | 16,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.91    | Call  | 111.19020   | 0.11119   | 107.99210    | 0.10799        | 111.190           | 24.84      | 0.13  | 0.00           | 0                | 20,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 16.96    | Call  | 107.44690   | 0.10745   | 104.43830    | 0.10444        | 107.447           | 24.93      | 0.12  | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 17.00    | Call  | 104.55290   | 0.10455   | 101.69060    | 0.10169        | 104.553           | 25.00      | 0.12  | 0.00           | 0                | 52,533.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 17.39    | Call  | 83.81990    | 0.08382   | 83.59930     | 0.08360        | 83.820            | 25.95      | 0.10  | 0.00           | 0                | 2,800.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 17.50    | Call  | 79.53250    | 0.07953   | 79.53590     | 0.07954        | 79.533            | 26.27      | 0.09  | 0.00           | 0                | 63,513.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 17.66    | Call  | 73.86620    | 0.07387   | 74.15350     | 0.07415        | 73.866            | 26.73      | 0.09  | 0.00           | 0                | 15,100.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 17.69    | Call  | 72.87290    | 0.07287   | 73.20970     | 0.07321        | 72.873            | 26.81      | 0.08  | 0.00           | 0                | 3,500.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.00    | Call  | 63.72900    | 0.06373   | 64.48960     | 0.06449        | 63.729            | 27.70      | 0.07  | 0.00           | 0                | 1,500.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.06    | Call  | 62.17070    | 0.06217   | 63.00050     | 0.06300        | 62.171            | 27.87      | 0.07  | 0.00           | 0                | 1,400.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.10    | Call  | 61.16580    | 0.06117   | 62.03840     | 0.06204        | 61.166            | 27.99      | 0.07  | 0.00           | 0                | 23,489.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.12    | Call  | 60.67370    | 0.06067   | 61.56760     | 0.06157        | 60.674            | 28.05      | 0.07  | 0.00           | 0                | 4,000.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.89    | Call  | 39.61770    | 0.03962   | 37.78940     | 0.03779        | 39.618            | 29.42      | 0.05  | 0.00           | 0                | 17,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 18.98    | Call  | 36.68280    | 0.03668   | 35.00400     | 0.03500        | 36.683            | 29.42      | 0.04  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.00    | Call  | 36.05850    | 0.03606   | 34.41150     | 0.03441        | 36.058            | 29.42      | 0.04  | 0.00           | 0                | 2,310.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.15    | Call  | 31.68090    | 0.03168   | 30.25550     | 0.03026        | 31.681            | 29.42      | 0.04  | 0.00           | 0                | 26,053.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.25    | Call  | 29.04250    | 0.02904   | 27.74960     | 0.02775        | 29.043            | 29.42      | 0.04  | 0.00           | 0                | 10,303.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.70    | Call  | 19.51170    | 0.01951   | 18.68940     | 0.01869        | 19.512            | 29.42      | 0.03  | 0.00           | 0                | 1,365.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.75    | Call  | 18.65640    | 0.01866   | 17.87550     | 0.01788        | 18.656            | 29.42      | 0.02  | 0.00           | 0                | 150.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.81    | Call  | 17.67640    | 0.01768   | 16.94280     | 0.01694        | 17.676            | 29.42      | 0.02  | 0.00           | 0                | 250.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 19.95    | Call  | 15.57480    | 0.01557   | 14.94150     | 0.01494        | 15.575            | 29.42      | 0.02  | 0.00           | 0                | 725.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.08    | Call  | 13.83600    | 0.01384   | 13.28460     | 0.01328        | 13.836            | 29.42      | 0.02  | 0.00           | 0                | 750.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.16    | Call  | 12.85870    | 0.01286   | 12.35290     | 0.01235        | 12.859            | 29.42      | 0.02  | 0.00           | 0                | 3,300.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.30    | Call  | 11.30360    | 0.01130   | 10.86950     | 0.01087        | 11.304            | 29.42      | 0.02  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.36    | Call  | 10.69320    | 0.01069   | 10.28690     | 0.01029        | 10.693            | 29.42      | 0.01  | 0.00           | 0                | 368.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 20.90    | Call  | 6.44160     | 0.00644   | 6.22220      | 0.00622        | 6.442             | 29.42      | 0.01  | 0.00           | 0                | 32,200.00     |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 21.24    | Call  | 4.65210     | 0.00465   | 4.50640      | 0.00451        | 4.652             | 29.42      | 0.01  | 0.00           | 0                | 5,700.00      |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future | 21.30    | Call  | 4.39030     | 0.00439   | 4.25500      | 0.00426        | 4.390             | 29.42      | 0.01  | 0.00           | 0                | 69,895.00     |
| \$ / R           | On 13/01/2017 | Any day expiry          | 14.61010 |       | 14.61010    | 14.61010  | 14.51330     | 14.51330       |                   | 20.24      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/01/2017 | Any day expiry          | 13.95    | Put   | 349.17860   | 0.34918   | 394.49570    | 0.39450        | 349.179           | 19.21      | 0.32  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 13/01/2017 | Any day expiry          | 16.17    | Call  | 257.47670   | 0.25748   | 246.74790    | 0.24675        | 257.477           | 23.12      | 0.24  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 25/01/2017 | Any day expiry          |          |       | 14.64410    | 14.64410  | 14.54700     | 14.54700       |                   | 20.21      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/01/2017 | Any day expiry          | 14.10    | Put   | 427.08660   | 0.42709   | 476.51080    | 0.47651        | 427.087           | 19.34      | 0.35  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 25/01/2017 | Any day expiry          | 15.89    | Call  | 341.55060   | 0.34155   | 327.60510    | 0.32761        | 341.551           | 22.45      | 0.29  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future |          |       | 14.77730    | 14.77730  | 14.67920     | 14.67920       |                   | 20.18      | 0.00  | 369,402,945.40 | 24,998           | 91,375.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 12.20    | Put   | 34.18370    | 0.03418   | 42.41040     | 0.04241        | 34.184            | 16.84      | 0.05  | 0.00           | 0                | 250.00        |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 13.00    | Put   | 140.10960   | 0.14011   | 161.67430    | 0.16167        | 140.110           | 18.02      | 0.14  | 0.00           | 0                | 91,132.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.10    | Put   | 475.93490   | 0.47593   | 523.47210    | 0.52347        | 475.935           | 19.10      | 0.34  | 0.00           | 0                | 46,000.00     |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.40 | Put   | 619.92810   | 0.61993   | 674.25450    | 0.67425        | 619.928           | 19.56      | 0.40  | 0.00        | 0                | 45,132.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.65 | Put   | 754.91690   | 0.75492   | 814.51070    | 0.81451        | 754.917           | 19.95      | 0.45  | 0.00        | 0                | 100.00        |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.23 | Put   | 1,116.10760 | 1.11611   | 1,186.14500  | 1.18615        | 1,116.108         | 20.86      | 0.55  | 0.00        | 0                | 90.00         |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.36 | Put   | 1,205.22120 | 1.20522   | 1,277.22260  | 1.27722        | 1,205.221         | 21.07      | 0.58  | 0.00        | 0                | 7,160.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.70 | Put   | 1,451.09260 | 1.45109   | 1,528.12930  | 1.52813        | 1,451.093         | 21.62      | 0.63  | 0.00        | 0                | 6,370.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.74 | Put   | 1,481.18430 | 1.48118   | 1,558.70600  | 1.55871        | 1,481.184         | 21.69      | 0.63  | 0.00        | 0                | 3,200.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.80 | Call  | 504.00930   | 0.50401   | 0.00000      | 0.00000        | 504.009           | 21.79      | 0.36  | 946,288.56  | 180              | 180.00        |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 16.22 | Call  | 414.70440   | 0.41470   | 398.43840    | 0.39844        | 414.704           | 22.51      | 0.30  | 0.00        | 0                | 45,132.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 16.75 | Put   | 2,295.31970 | 2.29532   | 2,380.97360  | 2.38097        | 2,295.320         | 23.27      | 0.75  | 0.00        | 0                | 1,800.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 17.31 | Call  | 248.98710   | 0.24899   | 240.24720    | 0.24025        | 248.987           | 24.05      | 0.20  | 0.00        | 0                | 46,000.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 18.43 | Call  | 165.82450   | 0.16582   | 163.26130    | 0.16326        | 165.825           | 26.17      | 0.13  | 0.00        | 0                | 90.00         |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 18.44 | Call  | 165.34940   | 0.16535   | 162.80890    | 0.16281        | 165.349           | 26.20      | 0.13  | 0.00        | 0                | 7,160.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 19.00 | Call  | 142.24640   | 0.14225   | 140.76620    | 0.14077        | 142.246           | 27.45      | 0.11  | 0.00        | 0                | 6,370.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 19.38 | Call  | 124.58230   | 0.12458   | 117.75170    | 0.11775        | 124.582           | 28.00      | 0.10  | 0.00        | 0                | 3,200.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 21.42 | Call  | 38.49110    | 0.03849   | 36.25020     | 0.03625        | 38.491            | 28.00      | 0.04  | 0.00        | 0                | 1,800.00      |
| \$ / R           | On 12/04/2017 | Any day expiry          |       |       | 14.86250    | 14.86250  | 14.76400     | 14.76400       |                   | 20.22      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 12/04/2017 | Any day expiry          | 13.95 | Put   | 445.91590   | 0.44592   | 486.81800    | 0.48682        | 445.916           | 18.99      | 0.30  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 12/04/2017 | Any day expiry          | 17.02 | Call  | 357.38340   | 0.35738   | 344.80780    | 0.34481        | 357.383           | 23.42      | 0.25  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 25/04/2017 | Any day expiry          |       |       | 14.89940    | 14.89940  | 14.80090     | 14.80090       |                   | 20.25      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 25/04/2017 | Any day expiry          | 14.10 | Put   | 517.43090   | 0.51743   | 563.03140    | 0.56303        | 517.431           | 19.10      | 0.33  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 25/04/2017 | Any day expiry          | 16.67 | Call  | 448.03770   | 0.44804   | 432.07520    | 0.43208        | 448.038           | 22.85      | 0.29  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future |       |       | 15.05560    | 15.05560  | 14.95680     | 14.95680       |                   | 20.11      | 0.00  | 0.00        | 0                | 149,181.00    |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.83 | Put   | 446.82640   | 0.44683   | 485.03580    | 0.48504        | 446.826           | 18.68      | 0.27  | 0.00        | 0                | 2,280.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.11 | Put   | 554.96330   | 0.55496   | 598.06090    | 0.59806        | 554.963           | 18.89      | 0.32  | 0.00        | 0                | 2,850.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.18 | Put   | 584.18600   | 0.58419   | 628.48600    | 0.62849        | 584.186           | 18.94      | 0.33  | 0.00        | 0                | 1,400.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.23 | Put   | 605.58730   | 0.60559   | 651.81010    | 0.65181        | 605.587           | 18.98      | 0.34  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.89 | Put   | 950.65500   | 0.95066   | 1,010.42960  | 1.01043        | 950.655           | 19.88      | 0.44  | 0.00        | 0                | 1,297.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.50 | Put   | 1,332.93340 | 1.33293   | 1,400.55410  | 1.40055        | 1,332.933         | 20.72      | 0.53  | 0.00        | 0                | 150.00        |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.78 | Call  | 801.06450   | 0.80106   | 773.57260    | 0.77357        | 801.064           | 21.09      | 0.43  | 0.00        | 0                | 2,280.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.78 | Put   | 1,525.46450 | 1.52546   | 1,596.77260  | 1.59677        | 1,525.465         | 21.09      | 0.57  | 0.00        | 0                | 3,155.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 16.10 | Call  | 714.13060   | 0.71413   | 690.23490    | 0.69023        | 714.131           | 21.55      | 0.40  | 0.00        | 0                | 1,400.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 16.26 | Call  | 674.92170   | 0.67492   | 652.61310    | 0.65261        | 674.922           | 21.78      | 0.38  | 0.00        | 0                | 2,850.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 16.73 | Call  | 572.68290   | 0.57268   | 553.69320    | 0.55369        | 572.683           | 22.42      | 0.33  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 18.15 | Call  | 359.49930   | 0.35950   | 351.08510    | 0.35109        | 359.499           | 24.30      | 0.22  | 0.00        | 0                | 1,297.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 18.65 | Call  | 319.67570   | 0.31968   | 312.79700    | 0.31280        | 319.676           | 25.24      | 0.19  | 0.00        | 0                | 150.00        |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call  | 249.17030   | 0.24917   | 239.07520    | 0.23908        | 249.170           | 26.93      | 0.15  | 0.00        | 0                | 3,155.00      |
| \$ / R           | On 12/07/2017 | Any day expiry          |       |       | 15.12210    | 15.12210  | 15.02310     | 15.02310       |                   | 20.18      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 12/07/2017 | Any day expiry          | 13.95 | Put   | 508.27880   | 0.50828   | 548.68150    | 0.54868        | 508.279           | 18.81      | 0.29  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 12/07/2017 | Any day expiry          | 17.98 | Call  | 428.63710   | 0.42864   | 415.86870    | 0.41587        | 428.637           | 23.94      | 0.24  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future |       |       | 15.31910    | 15.31910  | 15.21920     | 15.21920       |                   | 20.33      | 0.00  | 0.00        | 0                | 2,700.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 12.75 | Put   | 178.22110   | 0.17822   | 202.86850    | 0.20287        | 178.221           | 17.24      | 0.13  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 13.75 | Put   | 472.77030   | 0.47277   | 511.12550    | 0.51113        | 472.770           | 18.64      | 0.25  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future |       |       | 15.65150    | 15.65150  | 15.55410     | 15.55410       |                   | 21.00      | 0.00  | 0.00        | 0                | 670.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future |       |       | 15.98540    | 15.98540  | 15.88970     | 15.88970       |                   | 21.47      | 0.00  | 0.00        | 0                | 70.00         |

| 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 18/06/2018 | Foreign Exchange Future |        |            | 16.31940    |       | 16.31940   |           | 16.22540     | 16.22540       |                   | 21.79      | 0.00  | 0.00             | 0                | 70.00         |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.64  | Put        | 521.27100   |       | 0.52127    |           | 555.04540    | 0.55505        | 521.271           | 18.98      | 0.20  | 0.00             | 0                | 70,530.00     |
| \$ / R MAXI      | On 19/09/2016 | Foreign Exchange Future |        |            | 14.29170    |       | 14.29170   |           | 14.20140     | 14.20140       |                   | 14.55      | 0.00  | 1,129,044.30     | 79               | 340.00        |
| \$ / R MAXI      | On 19/12/2016 | Foreign Exchange Future |        |            | 14.53930    |       | 14.53930   |           | 14.44300     | 14.44300       |                   | 20.36      | 0.00  | 436,179.00       | 30               | 395.00        |
| \$ / R MAXI      | On 13/03/2017 | Foreign Exchange Future |        |            | 14.77730    |       | 14.77730   |           | 14.67920     | 14.67920       |                   | 20.18      | 0.00  | 44,331.90        | 3                | 62.00         |
| \$ / R MAXI      | On 19/06/2017 | Foreign Exchange Future |        |            | 15.05560    |       | 15.05560   |           | 14.95680     | 14.95680       |                   | 20.12      | 0.00  | 0.00             | 0                | 0.00          |
| £ / R            | On 19/09/2016 | Foreign Exchange Future |        |            | 18.69930    |       | 18.69930   |           | 18.73930     | 18.73930       |                   | 8.75       | 0.00  | 553,181,391.90   | 29,583           | 20,710.00     |
| £ / R            | On 19/09/2016 | Foreign Exchange Future | 18.90  | Call       | 17.36900    |       | 0.01737    |           | 91.06210     | 0.09106        | 17.369            | 11.93      | 0.16  | 0.00             | 0                | 1,050.00      |
| £ / R            | On 19/09/2016 | Foreign Exchange Future | 18.90  | Put        | 218.06900   |       | 0.21807    |           | 251.76210    | 0.25176        | 218.069           | 11.93      | 0.84  | 0.00             | 0                | 1,050.00      |
| £ / R            | On 19/09/2016 | Foreign Exchange Future | 22.50  | Call       | 0.03580     |       | 0.00004    |           | 0.04670      | 0.00005        | 0.036             | 56.20      | 0.00  | 0.00             | 0                | 500.00        |
| £ / R            | On 19/09/2016 | Foreign Exchange Future | 23.60  | Call       | 0.00000     |       | 0.00000    |           | 0.43460      | 0.00043        | 0.000             | 37.68      | 0.00  | 0.00             | 0                | 700.00        |
| £ / R            | On 19/09/2016 | Foreign Exchange Future | 25.30  | Call       | 0.00000     |       | 0.00000    |           | 0.27760      | 0.00028        | 0.000             | 25.89      | 0.00  | 0.00             | 0                | 800.00        |
| £ / R            | On 05/10/2016 | Any day expiry          |        |            | 18.75810    |       | 18.75810   |           | 18.79490     | 18.79490       |                   | 18.22      | 0.00  | 0.00             | 0                | 112.00        |
| £ / R            | On 27/10/2016 | Any day expiry          |        |            | 18.84590    |       | 18.84590   |           | 18.88100     | 18.88100       |                   | 17.98      | 0.00  | 0.00             | 0                | 41.00         |
| £ / R            | On 19/12/2016 | Foreign Exchange Future |        |            | 19.05310    |       | 19.05310   |           | 19.08700     | 19.08700       |                   | 18.67      | 0.00  | 1,332,669,079.50 | 69,945           | 58,099.00     |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 17.13  | Put        | 95.39410    |       | 0.09539    |           | 84.58270     | 0.08458        | 95.394            | 17.78      | 0.11  | 0.00             | 0                | 4,885.00      |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 21.41  | Put        | 2,507.66170 |       | 2.50766    |           | 2,467.95520  | 2.46796        | 2,507.662         | 21.07      | 0.85  | 0.00             | 0                | 4,885.00      |
| £ / R            | On 19/12/2016 | Foreign Exchange Future | 24.46  | Call       | 49.52140    |       | 0.04952    |           | 46.54830     | 0.04655        | 49.521            | 28.11      | 0.05  | 0.00             | 0                | 4,885.00      |
| £ / R            | On 13/03/2017 | Foreign Exchange Future |        |            | 19.40380    |       | 19.40380   |           | 19.43740     | 19.43740       |                   | 18.80      | 0.00  | 0.00             | 0                | 3,511.00      |
| £ / R            | On 25/04/2017 | Any day expiry          |        |            | 19.58530    |       | 19.58530   |           | 19.61930     | 19.61930       |                   | 19.29      | 0.00  | 0.00             | 0                | 73.00         |
| £ / R            | On 19/06/2017 | Foreign Exchange Future |        |            | 19.81270    |       | 19.81270   |           | 19.84690     | 19.84690       |                   |            | 0.00  | 0.00             | 0                | 12,625.00     |
| £ / R            | On 18/12/2017 | Foreign Exchange Future |        |            | 20.68800    |       | 20.68800   |           | 20.72750     | 20.72750       |                   | 19.92      | 0.00  | 0.00             | 0                | 0.00          |
| ¥ / R            | On 19/09/2016 | Foreign Exchange Future |        |            | 0.13979     |       | 0.13979    |           | 0.13869      | 0.13869        |                   | 21.96      | 0.00  | 3,689,485.29     | 26,394           | 18.00         |
| ¥ / R            | On 19/12/2016 | Foreign Exchange Future |        |            | 0.14276     |       | 0.14276    |           | 0.14159      | 0.14159        |                   | 19.63      | 0.00  | 2,608,280.01     | 18,270           | 21,495.00     |
| ¥ / R            | On 13/03/2017 | Foreign Exchange Future |        |            | 0.14572     |       | 0.14572    |           | 0.14450      | 0.14450        |                   | 19.18      | 0.00  | 0.00             | 0                | 1,368.00      |
| ¥ / R            | On 19/06/2017 | Foreign Exchange Future |        |            | 0.14917     |       | 0.14917    |           | 0.14794      | 0.14794        |                   | 19.66      | 0.00  | 0.00             | 0                | 0.00          |
| ¥ / R            | On 18/09/2017 | Foreign Exchange Future |        |            | 0.15249     |       | 0.15249    |           | 0.15123      | 0.15123        |                   | 20.39      | 0.00  | 0.00             | 0                | 0.00          |
| € / R            | On 19/09/2016 | Foreign Exchange Future |        |            | 15.96340    |       | 15.96340   |           | 15.96960     | 15.96960       |                   | 14.56      | 0.00  | 452,083,488.00   | 28,320           | 20,721.00     |
| € / R            | On 19/09/2016 | Foreign Exchange Future | 14.87  | Put        | 0.25190     |       | 0.00025    |           | 1.77300      | 0.00177        | 0.252             | 27.52      | 0.00  | 0.00             | 0                | 10,000.00     |
| € / R            | On 19/09/2016 | Foreign Exchange Future | 15.81  | Call       | 189.14450   |       | 0.18914    |           | 237.96540    | 0.23797        | 189.145           | 16.19      | 0.75  | 0.00             | 0                | 10,000.00     |
| € / R            | On 19/09/2016 | Foreign Exchange Future | 16.68  | Call       | 4.85070     |       | 0.00485    |           | 14.61110     | 0.01461        | 4.851             | 26.16      | 0.03  | 0.00             | 0                | 20,000.00     |
| € / R            | On 30/09/2016 | Any day expiry          |        |            | 15.99790    |       | 15.99790   |           | 16.00020     | 16.00020       |                   | 19.77      | 0.00  | 0.00             | 0                | 34.00         |
| € / R            | On 28/11/2016 | Any day expiry          |        |            | 16.22150    |       | 16.22150   |           | 16.22150     | 16.22150       |                   | 19.36      | 0.00  | 0.00             | 0                | 500.00        |
| € / R            | On 19/12/2016 | Foreign Exchange Future |        |            | 16.30000    |       | 16.30000   |           | 16.29920     | 16.29920       |                   | 19.52      | 0.00  | 416,905,100.00   | 25,577           | 37,803.00     |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 16.50  | Call       | 563.18400   |       | 0.56318    |           | 556.60540    | 0.55661        | 563.184           | 19.84      | 0.47  | 0.00             | 0                | 450.00        |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 16.90  | Put        | 1,028.95000 |       | 1.02895    |           | 1,024.22470  | 1.02422        | 1,028.950         | 20.47      | 0.62  | 0.00             | 0                | 2,961.00      |
| € / R            | On 19/12/2016 | Foreign Exchange Future | 21.90  | Call       | 8.30630     |       | 0.00831    |           | 7.86830      | 0.00787        | 8.306             | 25.09      | 0.01  | 0.00             | 0                | 2,961.00      |
| € / R            | On 13/03/2017 | Foreign Exchange Future |        |            | 16.63210    |       | 16.63210   |           | 16.63000     | 16.63000       |                   | 19.33      | 0.00  | 0.00             | 0                | 5,336.00      |
| € / R            | On 19/06/2017 | Foreign Exchange Future |        |            | 17.02250    |       | 17.02250   |           | 17.02060     | 17.02060       |                   | 19.45      | 0.00  | 0.00             | 0                | 77,586.00     |
| € / R            | On 18/09/2017 | Foreign Exchange Future |        |            | 17.39670    |       | 17.39670   |           | 17.39490     | 17.39490       |                   | 19.62      | 0.00  | 0.00             | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| € / R            | On 18/12/2017 | Foreign Exchange Future |     | 17.81750  | 17.81750   |           | 17.81680     | 17.81680       |                   | 20.26      | 0.00  | 0.00           | 0                | 0.00          |
| 10Y STND         | On 17/12/2025 | Interest Rate Swap      |     | 98.31524  | 98.31524   |           | 98.21122     | 98.21122       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 10Y STND         | On 16/03/2026 | Interest Rate Swap      |     | 95.40825  | 95.40825   |           | 95.30022     | 95.30022       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 10Y STND         | On 15/06/2026 | Interest Rate Swap      |     | 94.19096  | 94.19096   |           | 94.07896     | 94.07896       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 10Y STND         | On 21/09/2026 | Interest Rate Swap      |     | 96.28469  | 96.28469   |           | 96.17238     | 96.17238       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 10Y STND         | On 21/12/2026 | Interest Rate Swap      |     | 99.92565  | 99.92565   |           | 99.81189     | 99.81189       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 1Y STND          | On 19/12/2016 | Interest Rate Swap      |     | 100.07197 | 100.07197  |           | 100.07329    | 100.07329      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 1Y STND          | On 16/03/2017 | Interest Rate Swap      |     | 100.02618 | 100.02618  |           | 100.02723    | 100.02723      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 1Y STND          | On 15/06/2017 | Interest Rate Swap      |     | 99.67494  | 99.67494   |           | 99.67606     | 99.67606       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 1Y STND          | On 21/09/2017 | Interest Rate Swap      |     | 99.75616  | 99.75616   |           | 99.76231     | 99.76231       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 1Y STND          | On 21/12/2017 | Interest Rate Swap      |     | 100.04583 | 100.04583  |           | 100.05138    | 100.05138      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 18/12/2017 | Interest Rate Swap      |     | 100.07429 | 100.07429  |           | 100.08026    | 100.08026      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 16/03/2018 | Interest Rate Swap      |     | 99.39074  | 99.39074   |           | 99.39757     | 99.39757       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 15/06/2018 | Interest Rate Swap      |     | 99.08890  | 99.08890   |           | 99.09800     | 99.09800       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 21/09/2018 | Interest Rate Swap      |     | 99.21955  | 99.21955   |           | 99.22178     | 99.22178       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 21/12/2018 | Interest Rate Swap      |     | 99.76000  | 99.76000   |           | 99.76000     | 99.76000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 17/12/2020 | Interest Rate Swap      |     | 98.37891  | 98.37891   |           | 98.32878     | 98.32878       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 16/03/2021 | Interest Rate Swap      |     | 97.72682  | 97.72682   |           | 97.68027     | 97.68027       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 15/06/2021 | Interest Rate Swap      |     | 97.04180  | 97.04180   |           | 96.99927     | 96.99927       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 21/09/2021 | Interest Rate Swap      |     | 97.33170  | 97.33170   |           | 97.29325     | 97.29325       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 21/12/2021 | Interest Rate Swap      |     | 99.57109  | 99.57109   |           | 99.53153     | 99.53153       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37             | On 03/11/2016 | Index Future            |     | 505.82900 | 505.82900  |           | 506.30100    | 506.30100      |                   |            | 0.00  | 0.00           | 0                | 14.00         |
| AL37             | On 02/02/2017 | Index Future            |     | 515.57100 | 515.57100  |           | 516.05600    | 516.05600      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 03/11/2016 | Index Future            |     | 586.29800 | 586.29800  |           | 587.01900    | 587.01900      |                   |            | 0.00  | 0.00           | 0                | 3.00          |
| AL7T             | On 02/02/2017 | Index Future            |     | 597.59000 | 597.59000  |           | 598.32800    | 598.32800      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ALBI             | On 03/11/2016 | Index Future            |     | 535.66500 | 535.66500  |           | 536.33600    | 536.33600      |                   |            | 0.00  | 5,356,650.00   | 1                | 706.00        |
| ALBI             | On 02/02/2017 | Index Future            |     | 545.98200 | 545.98200  |           | 546.66900    | 546.66900      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ALBI             | On 04/05/2017 | Index Future            |     | 556.93400 | 556.93400  |           | 557.64600    | 557.64600      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AU\$ / R         | On 19/09/2016 | Foreign Exchange Future |     | 10.69870  | 10.69870   |           | 10.65180     | 10.65180       |                   | 16.84      | 0.00  | 92,468,864.10  | 8,643            | 3,419.00      |
| AU\$ / R         | On 19/12/2016 | Foreign Exchange Future |     | 10.85910  | 10.85910   |           | 10.80830     | 10.80830       |                   | 15.10      | 0.00  | 129,722,808.60 | 11,946           | 6,373.00      |
| AU\$ / R         | On 13/03/2017 | Foreign Exchange Future |     | 11.01590  | 11.01590   |           | 10.96360     | 10.96360       |                   | 14.90      | 0.00  | 26,250,889.70  | 2,383            | 5,676.00      |
| AU\$ / R         | On 19/06/2017 | Foreign Exchange Future |     | 11.19920  | 11.19920   |           | 11.14640     | 11.14640       |                   | 15.33      | 0.00  | 1,019,127.20   | 91               | 91.00         |
| AU\$ / R         | On 18/09/2017 | Foreign Exchange Future |     | 11.37270  | 11.37270   |           | 11.31800     | 11.31800       |                   | 15.56      | 0.00  | 0.00           | 0                | 0.00          |
| AU\$ / R         | On 18/12/2017 | Foreign Exchange Future |     | 11.59750  | 11.59750   |           | 11.54480     | 11.54480       |                   | 16.33      | 0.00  | 0.00           | 0                | 0.00          |
| CAD/ R           | On 19/09/2016 | Foreign Exchange Future |     | 10.81160  | 10.81160   |           | 10.80300     | 10.80300       |                   | 17.44      | 0.00  | 46,522,314.80  | 4,303            | 26.00         |



| 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| CAD / R          | On 19/12/2016 | Foreign Exchange Future | 11.00520  |       | 11.00520   |           | 10.99260     | 10.99260       |                   | 15.93      | 0.00  | 94,710,751.20 | 8,606            | 4,333.00      |
| CAD / R          | On 13/03/2017 | Foreign Exchange Future | 11.19190  |       | 11.19190   |           | 11.17820     | 11.17820       |                   | 15.81      | 0.00  | 0.00          | 0                | 0.00          |
| CAD / R          | On 19/06/2017 | Foreign Exchange Future | 11.41020  |       | 11.41020   |           | 11.39580     | 11.39580       |                   | 16.07      | 0.00  | 0.00          | 0                | 0.00          |
| CF CANDO CAGZ    | On 19/12/2016 | Can-Do Future           | 391.31390 |       | 391.31390  |           | 449.40990    | 449.40990      |                   |            | 0.00  | 0.00          | 0                | 20,000.00     |
| CF CANDO CAHA    | On 03/10/2016 | Can-Do Future           | 68.70850  |       | 68.70850   |           | 50.34750     | 50.34750       |                   |            | 0.00  | 0.00          | 0                | 30,000.00     |
| CHF / R          | On 19/09/2016 | Foreign Exchange Future | 14.59520  |       | 14.59520   |           | 14.60560     | 14.60560       |                   | 19.90      | 0.00  | 50,222,083.20 | 3,441            | 0.00          |
| CHF / R          | On 19/12/2016 | Foreign Exchange Future | 14.92200  |       | 14.92200   |           | 14.92480     | 14.92480       |                   | 19.15      | 0.00  | 49,481,352.00 | 3,316            | 1,858.00      |
| CHF / R          | On 13/03/2017 | Foreign Exchange Future | 15.24730  |       | 15.24730   |           | 15.24810     | 15.24810       |                   | 19.24      | 0.00  | 0.00          | 0                | 0.00          |
| CHF / R          | On 19/06/2017 | Foreign Exchange Future | 15.62550  |       | 15.62550   |           | 15.62740     | 15.62740       |                   | 19.85      | 0.00  | 0.00          | 0                | 0.00          |
| CNH / R          | On 19/09/2016 | Foreign Exchange Future | 2.14730   |       | 2.14730    |           | 2.13220      | 2.13220        |                   | 19.57      | 0.00  | 0.00          | 0                | 0.00          |
| CNH / R          | On 19/12/2016 | Foreign Exchange Future | 2.16070   |       | 2.16070    |           | 2.14660      | 2.14660        |                   | 17.37      | 0.00  | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/03/2017 | Foreign Exchange Future | 2.18370   |       | 2.18370    |           | 2.16970      | 2.16970        |                   | 17.01      | 0.00  | 0.00          | 0                | 0.00          |
| CNH / R          | On 19/06/2017 | Foreign Exchange Future | 2.21190   |       | 2.21190    |           | 2.19790      | 2.19790        |                   | 18.21      | 0.00  | 0.00          | 0                | 0.00          |
| CNH/R            | On 28/11/2016 | Any day expiry          | 2.15620   |       | 2.15620    |           | 2.14150      | 2.14150        |                   | 17.37      | 0.00  | 0.00          | 0                | 435.00        |
| DKK / R          | On 19/09/2016 | Foreign Exchange Future | 2.14340   |       | 2.14340    |           | 2.14650      | 2.14650        |                   | 18.66      | 0.00  | 0.00          | 0                | 0.00          |
| DKK / R          | On 19/12/2016 | Foreign Exchange Future | 2.19010   |       | 2.19010    |           | 2.19220      | 2.19220        |                   | 16.69      | 0.00  | 0.00          | 0                | 0.00          |
| DKK / R          | On 13/03/2017 | Foreign Exchange Future | 2.23460   |       | 2.23460    |           | 2.23700      | 2.23700        |                   | 16.47      | 0.00  | 0.00          | 0                | 0.00          |
| E170             | On 01/08/2021 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES18             | On 20/04/2018 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES18A            | On 20/04/2018 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES23             | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES23A            | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES26             | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 03/11/2016 | Bond Future             | 10.23548  |       | 79.34438   |           | 10.21599     | 79.47368       |                   |            | 0.00  | 0.00          | 0                | 8,789.00      |
| ES33             | On 02/02/2017 | Bond Future             | 10.30976  |       | 80.87263   |           | 10.28956     | 81.00487       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 04/05/2017 | Bond Future             | 10.37371  |       | 78.70011   |           | 10.35262     | 78.83657       |                   |            | 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          |

| 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 |
|------------------|---------------|-------------------------|-----------|---------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ES42             | On 03/11/2016 | Bond Future             | 10.33328  |         | 83.94212   |           | 10.31884     | 84.05314       |                   |            | 0.00  | 0.00        | 0                | 8,777.00      |
| ES42             | On 02/02/2017 | Bond Future             | 10.40198  |         | 85.55916   |           | 10.38702     | 85.67282       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 04/05/2017 | Bond Future             | 10.46494  |         | 83.01283   |           | 10.44928     | 83.13047       |                   |            | 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 03/11/2016 | GOVI                    | 533.16000 |         | 533.16000  |           | 533.78500    | 533.78500      |                   |            | 0.00  | 0.00        | 0                | 418.00        |
| GOVI             | On 02/02/2017 | GOVI                    | 543.42900 |         | 543.42900  |           | 544.06900    | 544.06900      |                   |            | 0.00  | 0.00        | 0                | 27.00         |
| GOVI             | On 04/05/2017 | GOVI                    | 554.33000 |         | 554.33000  |           | 554.99300    | 554.99300      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 19/09/2016 | Foreign Exchange Future | 1.84200   | 1.84200 |            | 1.83040   | 1.83040      |                |                   | 22.21      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 19/12/2016 | Foreign Exchange Future | 1.87520   | 1.87520 |            | 1.86300   | 1.86300      |                |                   | 20.41      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 13/03/2017 | Foreign Exchange Future | 1.90690   | 1.90690 |            | 1.89440   | 1.89440      |                |                   | 19.69      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 19/06/2017 | Foreign Exchange Future | 1.94330   | 1.94330 |            | 1.93070   | 1.93070      |                |                   | 19.92      | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 03/11/2016 | Bond Future             | 128.76818 |         | 128.76818  |           | 128.76324    | 128.76324      |                   |            | 0.00  | 0.00        | 0                | 3,044.00      |
| 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 03/11/2016 | Bond Future             | 108.11965 |         | 108.11965  |           | 108.26756    | 108.26756      |                   |            | 0.00  | 0.00        | 0                | 4,686.00      |
| I2033            | On 28/02/2033 | Price Contribution      | 100.00000 |         | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 03/11/2016 | Bond Future             | 136.01440 |         | 136.01440  |           | 136.93955    | 136.93955      |                   |            | 0.00  | 0.00        | 0                | 20,753.00     |
| I2038            | On 31/01/2038 | Price Contribution      | 100.00000 |         | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 03/11/2016 | Bond Future             | 133.63484 |         | 133.63484  |           | 134.20191    | 134.20191      |                   |            | 0.00  | 0.00        | 0                | 17,594.00     |
| I2046            | On 31/03/2046 | Price Contribution      | 100.00000 |         | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 03/11/2016 | Bond Future             | 143.43471 |         | 143.43471  |           | 144.78912    | 144.78912      |                   |            | 0.00  | 0.00        | 0                | 21,644.00     |
| I2050            | On 31/12/2050 | Price Contribution      | 100.00000 |         | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| IGOV             | On 03/11/2016 | Index Future            | 249.89300 |         | 249.89300  |           | 250.48500    | 250.48500      |                   |            | 0.00  | 0.00        | 0                | 1,021.00      |
| IGOV             | On 02/02/2017 | Index Future            | 254.72200 |         | 254.72200  |           | 255.32600    | 255.32600      |                   |            | 0.00  | 0.00        | 0                | 57.00         |
| IGOV             | On 04/05/2017 | Index Future            | 259.84600 |         | 259.84600  |           | 260.46800    | 260.46800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ILBI             | On 03/11/2016 | Index Future            | 677.35500 |         | 677.35500  |           | 678.59300    | 678.59300      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ILBI             | On 02/02/2017 | Index Future            | 690.49600 |         | 690.49600  |           | 691.75900    | 691.75900      |                   |            | 0.00  | 0.00        | 0                | 155.00        |
| JIBAR FUTURE     | On 21/09/2016 | Jibar Tradeable Future  | 7.38000   |         | 92.62000   |           | 7.38000      | 92.62000       |                   |            | 0.00  | 0.00        | 0                | 10.00         |
| JIBAR FUTURE     | On 19/10/2016 | Jibar Tradeable Future  | 7.43000   |         | 92.57000   |           | 7.43000      | 92.57000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 16/11/2016 | Jibar Tradeable Future  | 7.45000   |         | 92.55000   |           | 7.45000      | 92.55000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 21/12/2016 | Jibar Tradeable Future  | 7.51000   |         | 92.49000   |           | 7.51000      | 92.49000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 18/01/2017 | Jibar Tradeable Future  | 7.53000   |         | 92.47000   |           | 7.53000      | 92.47000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 15/02/2017 | Jibar Tradeable Future  | 7.58000   |         | 92.42000   |           | 7.58000      | 92.42000       |                   |            | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| JIBAR FUTURE     | On 15/03/2017 | Jibar Tradeable Future  |        |            | 7.59000     |       | 92.41000   |           | 7.59000      | 92.41000       |                   |            | 0.00  | 0.00          | 0                | 1,000.00      |
| JIBAR FUTURE     | On 21/06/2017 | Jibar Tradeable Future  |        |            | 7.69000     |       | 92.31000   |           | 7.69000      | 92.31000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2017 | Jibar Tradeable Future  |        |            | 7.71000     |       | 92.29000   |           | 7.71000      | 92.29000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/12/2017 | Jibar Tradeable Future  |        |            | 7.73000     |       | 92.27000   |           | 7.73000      | 92.27000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/03/2018 | Jibar Tradeable Future  |        |            | 7.73000     |       | 92.27000   |           | 7.73000      | 92.27000       |                   |            | 0.00  | 0.00          | 0                | 1,000.00      |
| JIBAR FUTURE     | On 20/06/2018 | Jibar Tradeable Future  |        |            | 7.98000     |       | 92.02000   |           | 7.98000      | 92.02000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| KES / R          | On 19/09/2016 | Foreign Exchange Future |        |            | 0.14110     |       | 0.14110    |           | 0.14020      | 0.14020        |                   |            | 0.00  | 0.00          | 0                | 1,266.00      |
| KES / R          | On 19/12/2016 | Foreign Exchange Future |        |            | 0.14150     |       | 0.14150    |           | 0.14030      | 0.14030        |                   |            | 0.00  | 0.00          | 0                | 1,382.00      |
| KES / R          | On 13/03/2017 | Foreign Exchange Future |        |            | 0.14030     |       | 0.14030    |           | 0.14040      | 0.14040        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| KES / R          | On 19/06/2017 | Foreign Exchange Future |        |            | 0.14120     |       | 0.14120    |           | 0.13650      | 0.13650        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 19/09/2016 | Foreign Exchange Future |        |            | 10.37980    |       | 10.37980   |           | 10.35690     | 10.35690       |                   | 17.77      | 0.00  | 0.00          | 0                | 100.00        |
| NZ\$ / R         | On 19/12/2016 | Foreign Exchange Future |        |            | 10.52490    |       | 10.52490   |           | 10.49790     | 10.49790       |                   | 16.19      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/03/2017 | Foreign Exchange Future |        |            | 10.66500    |       | 10.66500   |           | 10.63720     | 10.63720       |                   | 16.02      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 19/06/2017 | Foreign Exchange Future |        |            | 10.83050    |       | 10.83050   |           | 10.80160     | 10.80160       |                   | 16.61      | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 19/09/2016 | Foreign Exchange Future |        |            | 1.33770     |       | 1.33770    |           | 1.33200      | 1.33200        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 19/12/2016 | Foreign Exchange Future |        |            | 1.35310     |       | 1.35310    |           | 1.34680      | 1.34680        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 13/03/2017 | Foreign Exchange Future |        |            | 1.36690     |       | 1.36690    |           | 1.36070      | 1.36070        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 19/06/2017 | Foreign Exchange Future |        |            | 1.38310     |       | 1.38310    |           | 1.37680      | 1.37680        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO £ / \$    | On 19/09/2016 | Foreign Exchange Future |        |            | 1.30840     |       | 1.30840    |           | 1.31950      | 1.31950        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO £ / \$    | On 19/12/2016 | Foreign Exchange Future |        |            | 1.31050     |       | 1.31050    |           | 1.32150      | 1.32150        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO £ / \$    | On 13/03/2017 | Foreign Exchange Future |        |            | 1.31310     |       | 1.31310    |           | 1.32410      | 1.32410        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO £ / \$    | On 19/06/2017 | Foreign Exchange Future |        |            | 1.31600     |       | 1.31600    |           | 1.32690      | 1.32690        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 19/09/2016 | Foreign Exchange Future |        |            | 1.11700     |       | 1.11700    |           | 1.12450      | 1.12450        |                   |            | 0.00  | 14,745,517.00 | 13,201           | 33.00         |
| QUANTO € / \$    | On 19/12/2016 | Foreign Exchange Future |        |            | 1.12110     |       | 1.12110    |           | 1.12850      | 1.12850        |                   |            | 0.00  | 14,799,641.10 | 13,201           | 13,266.00     |
| QUANTO € / \$    | On 13/03/2017 | Foreign Exchange Future |        |            | 1.12550     |       | 1.12550    |           | 1.13290      | 1.13290        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 19/06/2017 | Foreign Exchange Future |        |            | 1.13060     |       | 1.13060    |           | 1.13800      | 1.13800        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 03/11/2016 | Bond Future             |        |            | 8.72212     |       | 115.78656  |           | 8.70217      | 115.92938      |                   | 8.99       | 0.00  | 1,042,079.04  | 9                | 101,355.00    |
| R186             | On 03/11/2016 | Bond Future             | 8.30   | Call       | 438.87000   |       | 0.43887    |           | 481.42000    | 0.48142        | 438.870           | 8.85       | 0.21  | 0.00          | 0                | 150.00        |
| R186             | On 03/11/2016 | Bond Future             | 8.52   | Put        | 2,343.28000 |       | 2.34328    |           | 2,266.90000  | 2.26690        | 2,343.280         | 8.92       | 0.64  | 0.00          | 0                | 150.00        |
| R186             | On 03/11/2016 | Bond Future             | 8.82   | Put        | 1,185.32000 |       | 1.18532    |           | 1,141.58000  | 1.14158        | 1,185.320         | 9.03       | 0.42  | 0.00          | 0                | 150.00        |
| R186             | On 03/11/2016 | Bond Future             | 8.90   | Put        | 964.42000   |       | 0.96442    |           | 928.18000    | 0.92818        | 964.420           | 9.08       | 0.36  | 0.00          | 0                | 5,092.00      |
| R186             | On 03/11/2016 | Bond Future             | 9.10   | Put        | 548.30000   |       | 0.54830    |           | 527.24000    | 0.52724        | 548.300           | 9.20       | 0.24  | 0.00          | 0                | 108.00        |
| R186             | On 03/11/2016 | Bond Future             | 9.20   | Call       | 3,751.27000 |       | 3.75127    |           | 3,878.67000  | 3.87867        | 3,751.270         | 9.25       | 0.81  | 0.00          | 0                | 1,425.00      |
| R186             | On 03/11/2016 | Bond Future             | 9.40   | Call       | 4,915.89000 |       | 4.91589    |           | 5,051.10000  | 5.05110        | 4,915.890         | 9.36       | 0.89  | 0.00          | 0                | 1,425.00      |
| R186             | On 02/02/2017 | Bond Future             |        |            | 8.75842     |       | 112.71359  |           | 8.73758      | 112.85979      |                   | 9.13       | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 02/02/2017 | Bond Future             | 8.00   | Call       | 675.20000   |       | 0.67520    |           | 711.38000    | 0.71138        | 675.200           | 8.89       | 0.20  | 0.00          | 0                | 7,000.00      |
| R186             | On 02/02/2017 | Bond Future             | 8.37   | Call       | 1,383.19000 |       | 1.38319    |           | 1,442.08000  | 1.44208        | 1,383.190         | 9.01       | 0.34  | 0.00          | 0                | 500.00        |
| R186             | On 02/02/2017 | Bond Future             | 8.43   | Call       | 1,533.00000 |       | 1.53300    |           | 1,595.85000  | 1.59585        | 1,533.000         | 9.03       | 0.37  | 0.00          | 0                | 750.00        |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta          | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|----------------|-------------|------------------|---------------|
| R186             | On 02/02/2017 | Bond Future        | 8.60   | Call       | 2,012.54000 |       | 2.01254    | 2,086.69000 | 2.08669      | 2,012.540      | 9.08              | 0.44       | 0.00           | 0           | 7,000.00         |               |
| R186             | On 02/02/2017 | Bond Future        | 8.87   | Put        | 2,172.65000 |       | 2.17265    | 2,117.99000 | 2.11799      | 2,172.650      | 9.20              | 0.44       | 0.00           | 0           | 500.00           |               |
| R186             | On 02/02/2017 | Bond Future        | 8.90   | Put        | 2,082.39000 |       | 2.08239    | 2,029.56000 | 2.02956      | 2,082.390      | 9.21              | 0.43       | 0.00           | 0           | 750.00           |               |
| R186             | On 02/02/2017 | Bond Future        | 9.40   | Put        | 966.34000   |       | 0.96634    | 938.96000   | 0.93896      | 966.340        | 9.51              | 0.24       | 0.00           | 0           | 750.00           |               |
| R186             | On 02/02/2017 | Bond Future        | 9.50   | Put        | 817.84000   |       | 0.81784    | 794.29000   | 0.79429      | 817.840        | 9.57              | 0.21       | 164,820,104.50 | 7,000       | 13,500.00        |               |
| R186             | On 04/05/2017 | Bond Future        |        |            | 8.78453     |       | 114.97556  | 8.76251     | 115.12698    |                | 8.91              | 0.00       | 0.00           | 0           | 0.00             |               |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00           | 0           | 0.00             |               |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00           | 0           | 0.00             |               |
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00           | 0           | 0.00             |               |
| R197             | On 03/11/2016 | Bond Future        |        |            | 302.32461   |       | 302.32461  | 302.31315   | 302.31315    |                |                   | 0.00       | 0.00           | 0           | 875.00           |               |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00           | 0           | 0.00             |               |
| R202             | On 03/11/2016 | Bond Future        |        |            | 251.33467   |       | 251.33467  | 251.82874   | 251.82874    |                |                   | 0.00       | 0.00           | 0           | 36,009.00        |               |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00           | 0           | 0.00             |               |
| R2023            | On 03/11/2016 | Bond Future        |        |            | 8.40252     |       | 98.31274   | 8.37733     | 98.43194     |                | 6.74              | 0.00       | 0.00           | 0           | 12,642.00        |               |
| R2023            | On 02/02/2017 | Bond Future        |        |            | 8.43784     |       | 100.20631  | 8.41119     | 100.32835    |                | 6.48              | 0.00       | 0.00           | 0           | 0.00             |               |
| R2023            | On 04/05/2017 | Bond Future        |        |            | 8.45237     |       | 98.28251   | 8.42385     | 98.40897     |                | 6.46              | 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 03/11/2016 | Bond Future        |        |            | 7.47775     |       | 101.84019  | 7.44285     | 101.86867    |                | 0.90              | 0.00       | 0.00           | 0           | 30,174.00        |               |
| R203             | On 02/02/2017 | Bond Future        |        |            | 7.36631     |       | 103.80172  | 7.31536     | 103.83130    |                | 0.64              | 0.00       | 0.00           | 0           | 0.00             |               |
| R203             | On 04/05/2017 | Bond Future        |        |            | 6.71918     |       | 101.70968  | 6.62751     | 101.74187    |                | 0.39              | 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 03/11/2016 | Bond Future        |        |            | 9.07790     |       | 93.94709   | 9.06822     | 94.01658     |                |                   | 0.00       | 329,660,338.81 | 3,509       | 27,176.00        |               |
| R2030            | On 02/02/2017 | Bond Future        |        |            | 9.11703     |       | 91.75065   | 9.10695     | 91.82203     |                |                   | 0.00       | 0.00           | 0           | 0.00             |               |
| R2030            | On 04/05/2017 | Bond Future        |        |            | 9.15101     |       | 93.59228   | 9.14033     | 93.66695     |                |                   | 0.00       | 0.00           | 0           | 0.00             |               |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00           | 0           | 0.00             |               |
| R2032            | On 03/11/2016 | Bond Future        |        |            | 9.18416     |       | 93.25026   | 9.16942     | 93.36390     |                | 12.79             | 0.00       | 0.00           | 0           | 13,093.00        |               |
| R2032            | On 02/02/2017 | Bond Future        |        |            | 9.22622     |       | 95.04634   | 9.21095     | 95.16267     |                | 12.52             | 0.00       | 0.00           | 0           | 0.00             |               |
| R2032            | On 04/05/2017 | Bond Future        |        |            | 9.25949     |       | 92.79301   | 9.24349     | 92.91356     |                | 12.85             | 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 03/11/2016 | Bond Future        |        |            | 9.27526     |       | 98.17309   | 9.25547     | 98.34155     |                |                   | 0.00       | 0.00           | 0           | 4,661.00         |               |
| R2035            | On 02/02/2017 | Bond Future        |        |            | 9.31942     |       | 100.06402  | 9.29896     | 100.23624    |                |                   | 0.00       | 0.00           | 0           | 0.00             |               |
| R2035            | On 04/05/2017 | Bond Future        |        |            | 9.35189     |       | 97.56626   | 9.33059     | 97.74390     |                |                   | 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 03/11/2016 | Bond Future        |        |            | 9.34829     |       | 94.64089   | 9.32848     | 94.80897     |                | 14.29             | 0.00       | 0.00           | 0           | 38,537.00        |               |

| 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 |
|------------------|---------------|--------------------|------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2037            | On 02/02/2017 | Bond Future        |      | 9.38884   | 92.20748    |           | 9.36839      | 92.37931       |                   | 14.67      | 0.00  | 0.00          | 0                | 0.00          |
| R2037            | On 04/05/2017 | Bond Future        |      | 9.42489   | 94.05834    |           | 9.40362      | 94.23550       |                   | 14.44      | 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 03/11/2016 | Bond Future        |      | 7.72711   | 103.57022   |           | 7.69524      | 103.63168      |                   | 2.20       | 0.00  | 103,570.22    | 1                | 31,477.00     |
| R204             | On 02/02/2017 | Bond Future        |      | 7.71665   | 101.52460   |           | 7.67985      | 101.58780      |                   | 2.00       | 0.00  | 0.00          | 0                | 0.00          |
| R204             | On 04/05/2017 | Bond Future        |      | 7.65185   | 103.56193   |           | 7.60760      | 103.62844      |                   | 1.72       | 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 03/11/2016 | Bond Future        |      | 9.36277   | 99.00804    |           | 9.34803      | 99.14302       |                   | 14.98      | 0.00  | 0.00          | 0                | 3,923.00      |
| R2040            | On 02/02/2017 | Bond Future        |      | 9.40242   | 96.40838    |           | 9.38720      | 96.54646       |                   | 15.38      | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 04/05/2017 | Bond Future        |      | 9.43765   | 98.34354    |           | 9.42177      | 98.48645       |                   | 15.14      | 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 03/11/2016 | Bond Future        |      | 9.37701   | 96.21770    |           | 9.35718      | 96.40196       |                   | 15.71      | 0.00  | 0.00          | 0                | 18,566.00     |
| R2044            | On 02/02/2017 | Bond Future        |      | 9.41532   | 93.68951    |           | 9.39489      | 93.87775       |                   | 16.14      | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 04/05/2017 | Bond Future        |      | 9.44934   | 95.57009    |           | 9.42813      | 95.76411       |                   | 15.90      | 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 03/11/2016 | Bond Future        |      | 9.34276   | 95.66346    |           | 9.32803      | 95.80448       |                   | 16.32      | 0.00  | 10,905,634.44 | 114              | 61,912.00     |
| R2048            | On 02/02/2017 | Bond Future        |      | 9.38257   | 97.50595    |           | 9.36736      | 97.65034       |                   | 16.04      | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 04/05/2017 | Bond Future        |      | 9.41203   | 95.02044    |           | 9.39623      | 95.16949       |                   | 16.54      | 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 03/11/2016 | Bond Future        |      | 7.94778   | 100.33900   |           | 7.92190      | 100.40980      |                   | 3.41       | 0.00  | 0.00          | 0                | 52,284.00     |
| R207             | On 02/02/2017 | Bond Future        |      | 7.95870   | 98.62905    |           | 7.93015      | 98.70175       |                   | 3.22       | 0.00  | 0.00          | 0                | 0.00          |
| R207             | On 02/02/2017 | Bond Future        | 8.91 | Call      | 2,506.53000 | 2.50653   | 2,572.24000  | 2.57224        | 2,506.530         | 3.39       | 0.88  | 0.00          | 0                | 62.00         |
| R207             | On 04/05/2017 | Bond Future        |      | 7.94797   | 100.60839   |           | 7.91563      | 100.68453      |                   | 2.92       | 0.00  | 0.00          | 0                | 0.00          |
| R207             | On 03/08/2017 | Bond Future        |      | 7.89286   | 99.06577    |           | 7.85619      | 99.14495       |                   | 2.73       | 0.00  | 0.00          | 0                | 0.00          |
| R207             | On 03/08/2017 | Bond Future        | 8.19 | Call      | 1,373.46000 | 1.37346   | 1,423.24000  | 1.42324        | 1,373.460         | 2.77       | 0.60  | 0.00          | 0                | 51.00         |
| R207             | On 15/01/2020 | Price Contribution |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R207/R203        | On 15/01/2020 | Price Contribution |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 03/11/2016 | Bond Future        |      | 8.12305   | 95.72289    |           | 8.09755      | 95.81280       |                   | 4.85       | 0.00  | 0.00          | 0                | 31,098.00     |
| R208             | On 02/02/2017 | Bond Future        |      | 8.14713   | 97.56659    |           | 8.11968      | 97.65878       |                   | 4.53       | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 04/05/2017 | Bond Future        |      | 8.14880   | 96.12015    |           | 8.11873      | 96.21609       |                   | 4.37       | 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          |

| 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/R207        | On 31/03/2021 | Price Contribution      |        |            | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R209             | On 03/11/2016 | Bond Future             |        |            | 9.23145      |       | 73.97262     |           | 9.21160      | 74.11378       |                   | 14.79      | 0.00  | 3,476,713.14 | 47               | 37,840.00     |
| R209             | On 03/11/2016 | Bond Future             | 8.81   | Call       | 502.65000    |       | 0.50265      |           | 548.16000    | 0.54816        | 502.650           | 14.58      | 0.23  | 0.00         | 0                | 345.00        |
| R209             | On 03/11/2016 | Bond Future             | 8.87   | Call       | 608.29000    |       | 0.60829      |           | 659.83000    | 0.65983        | 608.290           | 14.61      | 0.26  | 0.00         | 0                | 250.00        |
| R209             | On 03/11/2016 | Bond Future             | 9.04   | Put        | 2,370.19000  |       | 2.37019      |           | 2,298.53000  | 2.29853        | 2,370.190         | 14.69      | 0.63  | 0.00         | 0                | 345.00        |
| R209             | On 03/11/2016 | Bond Future             | 9.05   | Put        | 2,323.83000  |       | 2.32383      |           | 2,253.25000  | 2.25325        | 2,323.830         | 14.69      | 0.62  | 0.00         | 0                | 250.00        |
| R209             | On 03/11/2016 | Bond Future             | 9.34   | Put        | 1,230.16000  |       | 1.23016      |           | 1,188.82000  | 1.18882        | 1,230.160         | 14.87      | 0.41  | 0.00         | 0                | 345.00        |
| R209             | On 03/11/2016 | Bond Future             | 9.42   | Call       | 2,332.18000  |       | 2.33218      |           | 2,438.87000  | 2.43887        | 2,332.180         | 14.95      | 0.64  | 0.00         | 0                | 120.00        |
| R209             | On 03/11/2016 | Bond Future             | 9.45   | Put        | 937.62000    |       | 0.93762      |           | 905.55000    | 0.90555        | 937.620           | 14.97      | 0.34  | 0.00         | 0                | 250.00        |
| R209             | On 02/02/2017 | Bond Future             |        |            | 9.26870      |       | 75.39744     |           | 9.24826      | 75.54163       |                   | 14.54      | 0.00  | 0.00         | 0                | 0.00          |
| R209             | On 04/05/2017 | Bond Future             |        |            | 9.29822      |       | 73.75840     |           | 9.27701      | 73.90699       |                   | 14.99      | 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 03/11/2016 | Bond Future             |        |            | 186.77955    |       | 186.77955    |           | 186.77217    | 186.77217      |                   |            | 0.00  | 0.00         | 0                | 2,100.00      |
| R210             | On 31/03/2028 | Price Contribution      |        |            | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R211             | On 03/11/2016 | Bond Future             |        |            | 141.80175    |       | 141.80175    |           | 141.79482    | 141.79482      |                   |            | 0.00  | 0.00         | 0                | 56.00         |
| R211             | On 31/01/2017 | Price Contribution      |        |            | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R212             | On 03/11/2016 | Bond Future             |        |            | 148.01746    |       | 148.01746    |           | 148.01202    | 148.01202      |                   |            | 0.00  | 0.00         | 0                | 3,109.00      |
| R212             | On 31/01/2022 | Price Contribution      |        |            | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R213             | On 03/11/2016 | Bond Future             |        |            | 9.09887      |       | 84.70561     |           | 9.08922      | 84.77295       |                   | 12.48      | 0.00  | 0.00         | 0                | 42,521.00     |
| R213             | On 02/02/2017 | Bond Future             |        |            | 9.14007      |       | 86.33706     |           | 9.13004      | 86.40622       |                   | 12.24      | 0.00  | 0.00         | 0                | 0.00          |
| R213             | On 04/05/2017 | Bond Future             |        |            | 9.16907      |       | 84.51576     |           | 9.15849      | 84.58796       |                   | 12.58      | 0.00  | 0.00         | 0                | 0.00          |
| R213             | On 28/02/2031 | Price Contribution      |        |            | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R213/R186        | On 28/02/2031 | Price Contribution      |        |            | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R214             | On 03/11/2016 | Bond Future             |        |            | 9.29713      |       | 74.43898     |           | 9.28238      | 74.54920       |                   | 15.66      | 0.00  | 0.00         | 0                | 29,194.00     |
| R214             | On 02/02/2017 | Bond Future             |        |            | 9.33566      |       | 75.87280     |           | 9.32047      | 75.98544       |                   | 15.40      | 0.00  | 0.00         | 0                | 0.00          |
| R214             | On 04/05/2017 | Bond Future             |        |            | 9.36393      |       | 74.09533     |           | 9.34813      | 74.21182       |                   | 15.88      | 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 19/09/2016 | Foreign Exchange Future |        |            | 24,973.08000 |       | 24,973.08000 |           | 24,886.55000 | 24,886.55000   |                   |            | 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 |
|--------------------------------|---------------|-------------------------|--------------|-------|--------------|--------------|--------------|----------------|-------------------|------------|--------------------------|------------------|---------------------|---------------|
| RAIN                           | On 19/12/2016 | Foreign Exchange Future | 25,384.46000 |       | 25,384.46000 | 25,292.64000 | 25,292.64000 |                |                   |            | 0.00                     | 0.00             | 0                   | 0.00          |
| SGD / R                        | On 19/09/2016 | Foreign Exchange Future | 10.45250     |       | 10.45250     | 10.41600     | 10.41600     |                |                   | 17.98      | 0.00                     | 0.00             | 0                   | 0.00          |
| SGD / R                        | On 19/12/2016 | Foreign Exchange Future | 10.63140     |       | 10.63140     | 10.59080     | 10.59080     |                |                   | 16.63      | 0.00                     | 0.00             | 0                   | 0.00          |
| SGD / R                        | On 13/03/2017 | Foreign Exchange Future | 10.80520     |       | 10.80520     | 10.76470     | 10.76470     |                |                   | 16.46      | 0.00                     | 0.00             | 0                   | 0.00          |
| TRY / R                        | On 19/09/2016 | Foreign Exchange Future | 4.79030      |       | 4.79030      | 4.77640      | 4.77640      |                |                   | 17.37      | 0.00                     | 0.00             | 0                   | 0.00          |
| TRY / R                        | On 19/12/2016 | Foreign Exchange Future | 4.78470      |       | 4.78470      | 4.77020      | 4.77020      |                |                   | 15.32      | 0.00                     | 0.00             | 0                   | 0.00          |
| TRY / R                        | On 13/03/2017 | Foreign Exchange Future | 4.78000      |       | 4.78000      | 4.76670      | 4.76670      |                |                   | 15.07      | 0.00                     | 0.00             | 0                   | 0.00          |
| ZMW / R                        | On 19/09/2016 | Foreign Exchange Future | 1.41430      |       | 1.41430      | 1.42510      | 1.42510      |                |                   |            | 0.00                     | 0.00             | 0                   | 0.00          |
| ZMW / R                        | On 19/12/2016 | Foreign Exchange Future | 1.36270      |       | 1.36270      | 1.36200      | 1.36200      |                |                   |            | 0.00                     | 0.00             | 0                   | 0.00          |
| ZMW / R                        | On 13/03/2017 | Foreign Exchange Future | 1.32490      |       | 1.32490      | 1.30860      | 1.30860      |                |                   |            | 0.00                     | 0.00             | 0                   | 0.00          |
| ZMW / R                        | On 19/06/2017 | Foreign Exchange Future | 1.27590      |       | 1.27590      | 1.25200      | 1.25200      |                |                   |            | 0.00                     | 0.00             | 0                   | 0.00          |
| <b>Total for Derivatives :</b> |               |                         |              |       |              |              |              |                |                   |            | <b>14,857,480,618.11</b> | <b>1,056,296</b> | <b>4,272,248.00</b> |               |
| <b>Grand Total:</b>            |               |                         |              |       |              |              |              |                |                   |            | <b>14,857,480,618.11</b> | <b>1,056,296</b> | <b>4,272,248.00</b> |               |