

| STOCKS | | |
|--|--------|--------|
| Instrument | Swap | |
| | Long | Short |
| 58.com | -0.326 | -0.196 |
| ALCOA INC. | -0.317 | -0.190 |
| ALIBABA | -0.949 | -0.569 |
| American Express | -0.770 | -0.462 |
| AMOVIL | -0.127 | -0.076 |
| APACHE | -0.684 | -0.410 |
| Apple Inc | -1.200 | 0.160 |
| Arconic | -0.216 | -0.130 |
| AVAGO | -1.849 | -1.109 |
| Baidu Inc | -1.767 | -1.060 |
| Bank of America | -0.236 | -0.142 |
| BerkshireB | -1.718 | -1.031 |
| BestBuy | -0.502 | -0.301 |
| BlackBerry Limited (BlackBerry) | -0.080 | -0.048 |
| BOEING CO | -1.606 | -0.964 |
| CATERPILLAR INC | -0.975 | -0.585 |
| CEMEX | -0.086 | -0.052 |
| China Mobile | -0.549 | -0.330 |
| Cisco Systems | -0.317 | -0.190 |
| CitiGroup | -0.618 | -0.371 |
| COCACOLA | -0.428 | -0.257 |
| CoreCivic | -0.258 | -0.155 |
| Ctrip.com International Ltd. (Ctrip.com) | -0.433 | -0.260 |
| Diamond Offshore Drilling Inc (Diamond) | -0.202 | -0.121 |
| DISNEY | -1.083 | -0.650 |
| eBay Inc | -0.310 | -0.186 |
| Expedia Inc. (Expedia) | -1.211 | -0.727 |
| Facebook | -1.252 | -0.751 |
| FCA | -0.088 | -0.053 |
| Ferrari | -0.602 | -0.361 |
| First Data | -0.147 | -0.088 |
| FITBIT | -0.078 | -0.047 |
| FOMENTO | -0.805 | -0.483 |
| General Electric | -0.328 | -0.197 |
| Gilead Sciences Inc | -0.788 | -0.473 |
| GM | -0.374 | -0.224 |
| GoDaddy Inc (GoDaddy) | -0.366 | -0.220 |
| Goldman Sachs | -2.496 | -1.498 |
| Google Inc | -8.297 | 1.106 |
| GoPro | -0.091 | -0.055 |

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| GROUPON | -0.038 | -0.023 |
| Harley-Davidson,Inc. (Harley) | -0.624 | -0.375 |
| Hewlett-Packard Enterprise Services | -0.249 | -0.149 |
| HILTON | -0.277 | -0.166 |
| HUBSPOT Inc | -0.506 | -0.304 |
| IBM | -1.754 | -1.052 |
| IKang | -0.166 | -0.099 |
| Intel Corp | -0.380 | -0.228 |
| JABIL | -0.224 | -0.134 |
| JCPenney | -0.099 | -0.060 |
| JD.com,Inc. (JD.com) | -0.280 | -0.168 |
| Kirby Corporation (KirbyCorp) | -0.686 | -0.412 |
| Line | -0.359 | -0.216 |
| LockheedM | -2.623 | -1.574 |
| LukoilUSD | -0.567 | -0.340 |
| Macys | -0.418 | -0.251 |
| Magnit | -0.426 | -0.256 |
| MARRIOTT | -0.874 | -0.524 |
| MASTERCARD | -1.075 | -0.645 |
| Match Group Inc | -0.185 | -0.111 |
| MCDONALDS | -1.278 | -0.767 |
| MegaFon | -0.102 | -0.061 |
| MICRON | -0.208 | -0.125 |
| Microsoft Corp | -0.652 | -0.391 |
| MOMO Inc (MOMO) | -0.202 | -0.121 |
| MsciMexico | -0.469 | -0.282 |
| NETFLIX Inc | -1.284 | -0.770 |
| NewOriental | -0.455 | -0.273 |
| NIKE | -0.539 | -0.323 |
| NUANCE Inc | -0.160 | -0.096 |
| PAO Severstal (Severstal) | -0.161 | -0.097 |
| Party City | -0.163 | -0.098 |
| PayPal | -0.411 | -0.246 |
| PepsiCo Inc | -1.087 | -0.652 |
| PetroChina | -0.784 | -0.470 |
| Petroleo Bras | -0.108 | -0.065 |
| PRICELINE Inc | -15.900 | -9.540 |
| Qunar Cayman Islands Limited | -0.310 | -0.186 |
| SALESFORCE Inc | -0.742 | -0.445 |
| Samsung Electronics | -7.891 | -4.734 |
| SHAKE SHACK | -0.397 | -0.238 |
| SHOPIFY | -0.434 | -0.260 |
| SINA | -0.710 | -0.426 |
| SONY | -0.300 | -0.180 |

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| SouFun | -0.031 | -0.019 |
| Splunk, Inc. (Splunk) | -0.576 | -0.345 |
| Square Inc | -0.144 | -0.086 |
| STARBUCKS Inc | -0.611 | -0.367 |
| SYMANTEC Corp | -0.258 | -0.155 |
| TECK | -0.222 | -0.133 |
| TerraForm Global Inc. | -0.036 | -0.022 |
| TESLA MOTORS Inc | -2.064 | -1.239 |
| Toyota | -1.259 | -0.756 |
| TRIPADVISOR Inc | -0.495 | -0.297 |
| Twilio | -0.305 | -0.183 |
| TWITTER | -0.196 | -0.118 |
| UBS AG | -0.170 | -0.102 |
| UNISTEEL | -0.370 | -0.222 |
| VALE | -0.086 | -0.052 |
| Vipshop | -0.119 | -0.072 |
| VISA | -0.823 | -0.494 |
| WEIBO | -0.473 | -0.284 |
| Yamana Gold Inc (YamanaGold) | -0.029 | -0.018 |
| YANDEX | -0.216 | -0.130 |
| Yelp Inc. (Yelp) | -0.368 | -0.221 |
| YYInc | -0.437 | -0.262 |
| ZTO | -0.137 | -0.082 |
| ZYNGA | -0.029 | -0.017 |
| Amazon.com Inc. | -8.002 | -4.801 |
| AT&T Inc. | -0.427 | -0.256 |
| Exxon Mobil Corp | -0.943 | -0.566 |
| First Solar Inc | -0.338 | -0.203 |
| Hewlett-Packard Company | -0.162 | -0.097 |
| JPMorgan Chase & Co. | -0.881 | -0.528 |
| Marvell Technology Group Ltd. | -0.149 | -0.089 |
| MGM Resorts International | -0.309 | -0.185 |
| Mondelez International | -0.445 | -0.267 |
| Monsanto Company | -1.086 | -0.651 |
| Morgan Stanley | -0.446 | -0.268 |
| Noble Energy Inc. | -0.425 | -0.255 |
| Nokia Corp | -0.049 | -0.029 |
| Oracle Corp. | -0.424 | -0.254 |
| Pfizer Inc. | -0.341 | -0.205 |
| Potash Corp of Saskatchewan Inc | -0.191 | -0.115 |
| Teva Pharmaceutical Industries | -0.384 | -0.231 |
| Wal-Mart Stores Inc. | -0.742 | -0.445 |
| Wells Fargo & Company | -0.569 | -0.341 |
| Yahoo Inc | -0.425 | -0.255 |

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| LUKOILUSD | -0.457 | -0.387 |
| MAGNIT | -0.529 | -0.448 |
| MEGAFON | -0.161 | -0.137 |
| SAMSUNG | -5.972 | -5.053 |
| Severstal | -0.109 | -0.093 |
| ASTRAZENECA | -0.440 | -0.315 |
| BP Plc | -0.047 | -0.034 |
| Burberry | -0.166 | -0.119 |
| easyJet | -0.158 | -0.113 |
| Glencore | -0.029 | -0.021 |
| HSBC HOLDINGS | -0.064 | -0.046 |
| LLOYDS | -0.007 | -0.005 |
| RBS | -0.034 | -0.024 |
| ROLLS ROYCE HOLDINGS PLC | -0.099 | -0.071 |
| RIO TINTO GROUP | -0.283 | -0.202 |
| TESCO | -0.022 | -0.016 |
| VODAFONE GROUP | -0.020 | -0.015 |
| WPP PLC | -0.154 | -0.110 |
| WIZZ | -0.129 | -0.092 |
| AMADEUS IT HOLDING SA | -34.778 | -33.638 |
| BBVA | -5.315 | -5.315 |
| ENAGAS | -21.988 | -21.267 |
| GAMESA SA | -13.990 | -13.990 |
| GRIFOLS | -17.610 | -17.032 |
| IBERDROLA | -4.825 | -4.667 |
| INDITEX | -26.086 | -25.231 |
| INDRA | -9.040 | -8.743 |
| POPULARESP | -2.019 | -2.019 |
| REE | -63.779 | -61.688 |
| REPSOL | -8.785 | -8.785 |
| SABADELL | -1.344 | -1.344 |
| SACYR | -1.521 | -1.521 |
| SANTANDER | -3.594 | -3.594 |
| TELEFONESP | -8.352 | -8.352 |
| BMPSIENA | -14.217 | -14.217 |
| BUZZI UNICEM | -12.264 | -11.861 |
| ENEL | -3.550 | -3.433 |
| ENI | -11.079 | -11.079 |
| FIAT | -5.592 | -5.592 |
| GENERALI ASS | -11.183 | -11.183 |
| INTESA SANPAOLO | -2.207 | -2.207 |
| POPOLARE | -6.277 | -6.277 |
| Postitalia | -5.715 | -5.527 |
| TELECOM ITALIA | -0.964 | -0.932 |
| Unicredit | -3.306 | -3.306 |
| Adidas AG | -82.054 | -82.054 |

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| Allianz AG | -119.104 | -119.104 |
| BASF SE | -53.592 | -53.592 |
| BAYER AG | -82.454 | -82.454 |
| BMW AG | -65.704 | -65.704 |
| Commerzbank AG | -6.852 | -6.852 |
| DAIMLER AG | -54.383 | -54.383 |
| DEUTSCHE BANK | -14.796 | -14.796 |
| DEUTSCHE TELEKOM | -14.693 | -14.212 |
| E.ON AG | -6.793 | -6.793 |
| INFINEON | -9.921 | -9.596 |
| K+S AG | -16.698 | -16.698 |
| LUFTHANSA | -11.387 | -11.013 |
| METRO AG | -20.540 | -20.540 |
| ROCKET | -20.792 | -20.792 |
| RWE AG | -8.894 | -8.894 |
| SAP AG | -58.238 | -56.329 |
| Siemens AG | -81.948 | -79.261 |
| Volkswagen AG | -107.667 | -107.667 |
| AIRBUS | -51.260 | -52.998 |
| AGRICOLE | -8.531 | -8.531 |
| BNP PARIBAS | -45.699 | -44.201 |
| CAP GEMINI | -66.770 | -64.580 |
| CARREFOUR | -20.360 | -20.360 |
| EDF | -8.214 | -8.214 |
| EUROPCAR | -8.080 | -8.080 |
| FAURECIA | -26.885 | -26.885 |
| Hermes | -296.498 | -286.777 |
| ILIAD SA | -187.448 | -181.302 |
| LVMH SA | -144.811 | -140.064 |
| MICHELIN | -81.715 | -79.035 |
| Orange FR | -13.395 | -12.955 |
| PEUGEOT SA | -13.672 | -13.224 |
| SaintGobain | -32.929 | -31.850 |
| SANOFI-AVENTIS | -62.283 | -62.283 |
| SOCIETE GENERALE | -30.181 | -30.181 |
| TOTAL | -34.977 | -34.977 |
| VINCI | -47.987 | -46.413 |
| VIVENDI | -16.063 | -16.063 |
| ČEZ | -5.354 | -5.266 |
| ERSTE (ERSTE GROUP BANK) | -5.629 | -5.537 |
| KOMERCNI (KOMERČNÍ BANKA) | -7.880 | -7.751 |
| TELEFÓNICA C.R. | -1.818 | -1.788 |
| VIG | -8.557 | -8.417 |
| MOL | -176.177 | -135.521 |
| MTELEKOM | -4.848 | -3.729 |
| OTP | -75.649 | -58.192 |

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| KGHM | -1.469 | -0.980 |
| PEKAO | -2.320 | -1.547 |
| PGE | -0.243 | -0.162 |
| PKOBP | -0.521 | -0.347 |
| PKNORLEN | -0.569 | -0.380 |
| PZU | -0.471 | -0.314 |
| TPSA | -0.118 | -0.079 |
| Anglo (Anglo American) | -331.000 | -99.300 |
| Billiton (BHP Billiton) | -500.806 | -150.242 |
| MTN (MTN Group) | -399.986 | -119.996 |
| SABMiller | -2,615.556 | -784.667 |
| Sasol | -1,305.181 | -391.554 |
| GAZPROM | -5.349 | -1.189 |
| ROSNEFT | -12.694 | -2.821 |
| SBERBANK | -5.103 | -1.134 |
| ABNAmro | -15.491 | -14.984 |
| ARCELOR | -3.580 | -3.580 |
| GEMALTO N.V | -62.364 | -60.319 |
| HEINEKEN N.V | -63.177 | -61.106 |
| PHILIPS N.V | -22.968 | -22.215 |
| SHELL | -17.913 | -17.913 |
| NESTLE SA | -0.790 | -0.790 |
| ALPHA (Alpha Bank SA) | -0.184 | -0.178 |
| EEE (COCA-COLA HBC AG) | -15.280 | -14.779 |
| Ellaktor | -1.133 | -1.133 |
| ELPE (Hellenic Petroleum) | -3.358 | -3.358 |
| ETE (National Bank of Greece) | -0.157 | -0.157 |
| Grivalia | -5.917 | -5.917 |
| HTO (Hellenic Telecommunications Organization) | -6.409 | -6.199 |
| Jumbo | -9.392 | -9.392 |
| MotorOil | -8.050 | -8.050 |
| Mytilineos | -2.792 | -2.792 |
| OPAP | -5.246 | -5.246 |
| PPC (Public Power Corporation) | -2.650 | -2.650 |
| TitanCement | -15.242 | -15.242 |
| Ericsson | -0.696 | -0.497 |
| Handlesbank | -0.970 | -0.693 |
| TeliaSonera | -0.363 | -0.259 |
| Volvo | -0.755 | -0.539 |
| DNB | -0.989 | -0.706 |
| Statoil | -1.295 | -0.925 |
| Telenor | -1.319 | -0.942 |
| Yara | -3.269 | -2.335 |
| DanskeBank | -1.602 | -1.549 |
| NovoNord | -3.107 | -3.005 |
| Novozymes | -2.692 | -2.604 |

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| VestasWind | -3.390 | -3.279 |
| ZTO | -0.174 | -0.124 |
| Arconic | -0.19 | -0.136 |
| Twilio | -0.316 | -0.226 |
| BestBuy | -0.382 | -0.273 |
| JCPenney | -0.093 | -0.066 |
| Macys | -0.425 | -0.303 |
| 58.com | -0.473 | -0.338 |
| CoreCivic | -0.243 | -0.173 |
| FOREX | | |
| Instrument | Swap | |
| | Long | Short |
| AUD/USD | -0.928 | -4.020 |
| EUR/USD | -5.108 | -1.314 |
| GBP/USD | -5.927 | -2.440 |
| NZD/USD | -0.807 | -4.440 |
| USD/CAD | -3.505 | -5.349 |
| USD/CHF | -3.408 | -7.099 |
| USD/DKK | -9.825 | -34.386 |
| USD/HUF | -11.193 | -10.364 |
| USD/JPY | -1.794 | -6.034 |
| USD/MXN | -32.424 | 17.634 |
| USD/NOK | -22.682 | -39.396 |
| USD/PLN | -22.871 | -7.624 |
| USD/SEK | -24.468 | -57.951 |
| USD/SGD | -2.476 | -6.989 |
| USD/ZAR | -28.875 | 9.689 |
| USD/BRL | -131.330 | 32.185 |
| USD/CNH | -21.179 | 0.000 |
| USD/CZK | -0.352 | -1.233 |
| USD/ILS | -0.585 | -2.180 |
| USD/INR | -126.947 | 23.415 |
| USD/RON | -25.853 | -4.701 |
| USD/RUB | -176.515 | 42.228 |
| USD/TRY | -82.213 | 24.323 |
| AUD/CAD | 0.131 | -6.438 |
| AUD/CHF | -0.401 | -7.009 |
| AUD/JPY | 1.001 | -6.34 |
| AUD/NZD | -4.253 | -3.373 |
| CAD/CHF | -2.971 | -4.61 |
| CAD/JPY | -2.132 | -3.997 |
| CHF/JPY | -6.927 | -6.553 |
| CHF/PLN | -35.236 | -7.047 |
| EUR/AUD | -11.033 | -2.006 |
| EUR/CAD | -5.897 | -2.948 |
| EUR/CHF | -4.903 | -5.043 |

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| EUR/GBP | -3.002 | -1.501 |
| EUR/HUF | -16.661 | -4.384 |
| EUR/JPY | -4.173 | -3.983 |
| EUR/NOK | -39.37 | -23.622 |
| EUR/NZD | -11.485 | 1.462 |
| EUR/PLN | -28.978 | 0.58 |
| EUR/RON | -36.645 | 6.718 |
| EUR/RUB | -231.006 | 50.219 |
| EUR/SEK | -35.044 | -36.342 |
| EUR/TRY | -89.696 | 24.91556 |
| GBP/AUD | -13.222 | 0.27 |
| GBP/CAD | -6.721 | -6.721 |
| GBP/CHF | -5.301 | -8.225 |
| GBP/JPY | -3.829 | -7.18 |
| GBP/NZD | -12.819 | 0.475 |
| GBP/RON | -45.522 | 1.682 |
| GBP/SGD | -4.966 | -8.562 |
| GBP/TRY | -105.162 | 29.375 |
| NZD/CAD | -0.406 | -6.623 |
| NZD/CHF | -0.794 | -6.946 |
| NZD/JPY | 0.533 | -6.072 |
| Indices | | |
| Instrument | Swap | |
| | Long | Short |
| India50 | -85.159 | -51.095 |
| MSCITaiwan | -3.644 | -2.187 |
| USA2000 | -14.160 | -8.496 |
| USA30 | -206.151 | -123.691 |
| USA500 | -23.468 | -14.081 |
| USTECH100 | -51.406 | -30.844 |
| VIXX | -0.140 | -0.084 |
| China50 | -1.065 | -0.639 |
| Dollar Index | -105.04 | -63.02 |
| Amsterdam25 | -4.246 | -4.107 |
| China300ETF | -1.5 | -1.5 |
| Denmark20 | -5.183 | -3.11 |
| Europe50 | -25.675 | -25.675 |
| France40 | -43.937 | -42.496 |
| Germany30 | -82.165 | -82.165 |
| Greece20 | -1.275 | -1.275 |
| HongKong45 | -246.225 | -175.875 |
| Italy40 | -155.892 | -155.892 |
| JAPAN225 | -149.252 | -139.623 |
| Moscow50 | -71.799 | -15.955 |
| Norway25 | -5.113 | -3.652 |
| Poland20 | -29.131 | -19.421 |

| SAfrica40 | -1326.264 | -397.879 |
|--------------------|----------------|----------------|
| Spain35 | -75.008 | -75.008 |
| Sydney200 (ASX200) | -70.422 | -18.532 |
| Sweden30 | -12.235 | -12.235 |
| Swiss20 | -96.969 | -96.969 |
| UK100 | -66.989 | -47.849 |
| Commodities | | |
| Instrument | Swap | |
| | Long | Short |
| ALUMINIUM | -18.133 | -10.880 |
| BrentOil | -0.562 | -0.337 |
| COCOA | -24.182 | -14.509 |
| Coffee | -1.499 | -0.899 |
| Copper | -2.721 | -1.632 |
| CORN | -3.763 | -2.258 |
| Cotton | -0.740 | -0.444 |
| DollarIndex | -1.065 | -0.639 |
| Gold (XAU) | -11.901 | -7.141 |
| NaturalGas | -0.372 | -0.223 |
| Oil | -0.531 | -0.319 |
| Palladium | -7.571 | -4.543 |
| Platinum | -9.692 | -5.815 |
| RICE | -0.101 | -0.060 |
| Silver (XAG) | -1.742 | -1.045 |
| SOYBEANS | -10.674 | -6.405 |
| Sugar | -0.188 | -0.113 |
| WHEAT | -4.337 | -2.602 |
| ZINC | -29.154 | -17.492 |
| Bonds | | |
| Instrument | Swap | |
| | Long | Short |
| US10YNote | -1.290 | -0.774 |
| US30YBond | -1.555 | -0.933 |
| GER10YBond | -1.281 | -1.239 |
| Gilt10Y | -1.106 | -0.79 |
| JPN10yBond | -1.294 | -1.211 |