



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 28/02/2014

| Contract Details   | Strike        | Call / Put              | MTM Yield | MarkPrice        | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|--------------------|---------------|-------------------------|-----------|------------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| <b>Derivatives</b> |               |                         |           |                  |           |              |                |                   |            |                |                  |               |
| \$ / R             | On 28/02/2014 | Any day expiry          | 10.70230  | 10.70230         |           | 10.77220     | 10.77220       |                   | 13.05      | 0.00           | 0                | 0.00          |
| \$ / R             | On 28/02/2014 | Any day expiry          | 9.09      | Call 1,612.30000 | 1.61230   | 1,682.20000  | 1.68220        | 1,612.300         | 13.05      | 0.00           | 0                | 0.00          |
| \$ / R             | On 28/02/2014 | Any day expiry          | 9.09      | Put 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             | 13.05      | 0.00           | 0                | 0.00          |
| \$ / R             | On 28/02/2014 | Any day expiry          | 9.10      | Call 1,602.30000 | 1.60230   | 1,672.20000  | 1.67220        | 1,602.300         | 13.05      | 0.00           | 0                | 0.00          |
| \$ / R             | On 28/02/2014 | Any day expiry          | 9.10      | Put 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             | 13.05      | 0.00           | 0                | 0.00          |
| \$ / R             | On 28/02/2014 | Any day expiry          | 9.11      | Call 1,592.30000 | 1.59230   | 1,662.20000  | 1.66220        | 1,592.300         | 13.05      | 0.00           | 0                | 0.00          |
| \$ / R             | On 28/02/2014 | Any day expiry          | 9.11      | Put 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             | 13.05      | 0.00           | 0                | 0.00          |
| \$ / R             | On 28/02/2014 | Any day expiry          | 11.21     | Call 0.00000     | 0.00000   | 0.05410      | 0.00005        | 0.000             | 13.05      | 0.00           | 0                | 0.00          |
| \$ / R             | On 28/02/2014 | Any day expiry          | 11.21     | Put 507.70000    | 0.50770   | 437.85410    | 0.43785        | 507.700           | 13.05      | 0.00           | 0                | 0.00          |
| \$ / R             | On 03/03/2014 | Any day expiry          |           | 10.70380         | 10.70380  | 10.77230     | 10.77230       |                   | 13.72      | 0.00           | 0                | 0.00          |
| \$ / R             | On 03/03/2014 | Any day expiry          | 10.85     | Call 13.52680    | 0.01353   | 32.39020     | 0.03239        | 13.527            | 15.52      | 0.00           | 0                | 3,500.00      |
| \$ / R             | On 03/03/2014 | Any day expiry          | 10.85     | Put 159.72680    | 0.15973   | 110.09020    | 0.11009        | 159.727           | 15.52      | 0.00           | 0                | 0.00          |
| \$ / R             | On 03/03/2014 | Any day expiry          | 11.09     | Call 1.09790     | 0.00110   | 4.20890      | 0.00421        | 1.098             | 18.40      | 0.00           | 0                | 1,300.00      |
| \$ / R             | On 03/03/2014 | Any day expiry          | 11.09     | Put 387.29790    | 0.38730   | 321.90890    | 0.32191        | 387.298           | 18.40      | 0.00           | 0                | 0.00          |
| \$ / R             | On 03/03/2014 | Any day expiry          | 11.16     | Call 0.53010     | 0.00053   | 2.32320      | 0.00232        | 0.530             | 19.24      | 0.00           | 0                | 3,500.00      |
| \$ / R             | On 03/03/2014 | Any day expiry          | 11.16     | Put 456.73010    | 0.45673   | 390.02320    | 0.39002        | 456.730           | 19.24      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future |           | 10.72310         | 10.72310  | 10.79030     | 10.79030       |                   | 13.84      | 818,118,914.50 | 76,295           | 1,512,316.00  |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 7.70      | Call 3,023.10410 | 3.02310   | 3,090.30000  | 3.09030        | 3,023.104         | 37.81      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 7.70      | Put 0.00410      | 0.00000   | 0.00000      | 0.00000        | 0.004             | 37.81      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 8.20      | Call 2,523.10450 | 2.52310   | 2,590.30000  | 2.59030        | 2,523.105         | 31.08      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 8.20      | Put 0.00450      | 0.00000   | 0.00000      | 0.00000        | 0.005             | 31.08      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 8.70      | Call 2,023.10780 | 2.02311   | 2,090.30380  | 2.09030        | 2,023.108         | 25.28      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 8.70      | Put 0.00780      | 0.00001   | 0.00380      | 0.00000        | 0.008             | 25.28      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 9.25      | Call 1,473.18020 | 1.47318   | 1,540.34780  | 1.54035        | 1,473.180         | 21.30      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 9.25      | Put 0.08020      | 0.00008   | 0.04780      | 0.00005        | 0.080             | 21.30      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 9.59      | Call 1,133.47460 | 1.13347   | 1,200.54780  | 1.20055        | 1,133.475         | 18.84      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 9.59      | Put 0.37460      | 0.00037   | 0.24780      | 0.00025        | 0.375             | 18.84      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 9.60      | Call 1,123.49250 | 1.12349   | 1,190.56040  | 1.19056        | 1,123.493         | 18.77      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 9.60      | Put 0.39250      | 0.00039   | 0.26040      | 0.00026        | 0.393             | 18.77      | 0.00           | 0                | 16,000.00     |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 9.61      | Call 1,113.51130 | 1.11351   | 1,180.57360  | 1.18057        | 1,113.511         | 18.70      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 9.61      | Put 0.41130      | 0.00041   | 0.27360      | 0.00027        | 0.411             | 18.70      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 9.70      | Call 1,023.69740 | 1.02370   | 1,090.72810  | 1.09073        | 1,023.697         | 17.94      | 0.00           | 0                | 0.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 9.70      | Put 0.59740      | 0.00060   | 0.42810      | 0.00043        | 0.597             | 17.94      | 0.00           | 0                | 6.00          |
| \$ / R             | On 17/03/2014 | Foreign Exchange Future | 9.75      | Call 973.82180   | 0.97382   | 1,040.83240  | 1.04083        | 973.822           | 17.48      | 0.00           | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.75   | Put        | 0.72180   |       | 0.00072   |           | 0.53240      | 0.00053        | 0.722             | 17.48      | 0.00          | 0                | 250.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.80   | Call       | 923.97590 |       | 0.92398   |           | 990.96410    | 0.99096        | 923.976           | 17.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.80   | Put        | 0.87590   |       | 0.00088   |           | 0.66410      | 0.00066        | 0.876             | 17.02      | 0.00          | 0                | 7,500.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.90   | Call       | 824.40840 |       | 0.82441   |           | 891.34340    | 0.89134        | 824.408           | 16.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.90   | Put        | 1.30840   |       | 0.00131   |           | 1.04340      | 0.00104        | 1.308             | 16.09      | 0.00          | 0                | 7,500.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.00  | Call       | 725.09470 |       | 0.72509   |           | 791.96120    | 0.79196        | 725.095           | 15.16      | 0.00          | 0                | 13,600.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.00  | Put        | 1.99470   |       | 0.00199   |           | 1.66120      | 0.00166        | 1.995             | 15.16      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.15  | Call       | 577.01410 |       | 0.57701   |           | 643.72160    | 0.64372        | 577.014           | 13.77      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.15  | Put        | 3.91410   |       | 0.00391   |           | 3.42160      | 0.00342        | 3.914             | 13.77      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.20  | Call       | 529.03560 |       | 0.52904   |           | 594.68150    | 0.59468        | 529.036           | 13.78      | 0.00          | 0                | 500.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.20  | Put        | 5.93560   |       | 0.00594   |           | 4.38150      | 0.00438        | 5.936             | 13.78      | 0.00          | 0                | 33,901.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.22  | Call       | 510.06390 |       | 0.51006   |           | 575.14130    | 0.57514        | 510.064           | 13.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.22  | Put        | 6.96390   |       | 0.00696   |           | 4.84130      | 0.00484        | 6.964             | 13.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.25  | Call       | 481.88720 |       | 0.48189   |           | 545.92790    | 0.54593        | 481.887           | 13.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.25  | Put        | 8.78720   |       | 0.00879   |           | 5.62790      | 0.00563        | 8.787             | 13.78      | 0.00          | 0                | 200.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.30  | Call       | 435.80940 |       | 0.43581   |           | 498.71080    | 0.49871        | 435.809           | 13.79      | 0.00          | 0                | 40,000.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.30  | Put        | 12.70940  |       | 0.01271   |           | 8.41080      | 0.00841        | 12.709            | 13.79      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.31  | Call       | 426.74540 |       | 0.42675   |           | 489.38780    | 0.48939        | 426.745           | 13.79      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.31  | Put        | 13.64540  |       | 0.01365   |           | 9.08780      | 0.00909        | 13.645            | 13.79      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.33  | Call       | 408.78770 |       | 0.40879   |           | 470.87710    | 0.47088        | 408.788           | 13.79      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.33  | Put        | 15.68770  |       | 0.01569   |           | 10.57710     | 0.01058        | 15.688            | 13.79      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.34  | Call       | 399.89880 |       | 0.39990   |           | 461.69390    | 0.46169        | 399.899           | 13.79      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.34  | Put        | 16.79880  |       | 0.01680   |           | 11.39390     | 0.01139        | 16.799            | 13.79      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.35  | Call       | 391.07290 |       | 0.39107   |           | 452.56160    | 0.45256        | 391.073           | 13.79      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.35  | Put        | 17.97290  |       | 0.01797   |           | 12.26160     | 0.01226        | 17.973            | 13.79      | 0.00          | 0                | 3,100.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.40  | Call       | 347.97200 |       | 0.34797   |           | 407.74140    | 0.40774        | 347.972           | 13.80      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.40  | Put        | 24.87200  |       | 0.02487   |           | 17.44140     | 0.01744        | 24.872            | 13.80      | 0.00          | 0                | 2,200.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.45  | Call       | 306.81110 |       | 0.30681   |           | 364.53660    | 0.36454        | 306.811           | 13.81      | 0.00          | 0                | 3,793.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.45  | Put        | 33.71110  |       | 0.03371   |           | 24.23660     | 0.02424        | 33.711            | 13.81      | 0.00          | 0                | 1,750.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.50  | Call       | 267.88980 |       | 0.26789   |           | 323.23910    | 0.32324        | 267.890           | 13.81      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.50  | Put        | 44.78980  |       | 0.04479   |           | 32.93910     | 0.03294        | 44.790            | 13.81      | 0.00          | 0                | 2,600.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.55  | Call       | 231.48630 |       | 0.23149   |           | 284.13230    | 0.28413        | 231.486           | 13.82      | 0.00          | 0                | 50.00         |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.55  | Put        | 58.38630  |       | 0.05839   |           | 43.83230     | 0.04383        | 58.386            | 13.82      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.60  | Call       | 197.84110 |       | 0.19784   |           | 247.47770    | 0.24748        | 197.841           | 13.83      | 0.00          | 0                | 750.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.60  | Put        | 74.74110  |       | 0.07474   |           | 57.17770     | 0.05718        | 74.741            | 13.83      | 0.00          | 0                | 200.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.61  | Call       | 191.45980 |       | 0.19146   |           | 240.46060    | 0.24046        | 191.460           | 13.83      | 0.00          | 0                | 7,500.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.61  | Put        | 78.35980  |       | 0.07836   |           | 60.16060     | 0.06016        | 78.360            | 13.83      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.65  | Call       | 167.13870 |       | 0.16714   |           | 213.49500    | 0.21349        | 167.139           | 13.83      | 0.00          | 0                | 406.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.65  | Put        | 94.03870  |       | 0.09404   |           | 73.19500     | 0.07319        | 94.039            | 13.83      | 0.00          | 0                | 3,350.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.68  | Call       | 150.18370 |       | 0.15018   |           | 194.46120    | 0.19446        | 150.184           | 13.84      | 0.00          | 0                | 11,000.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.68  | Put        | 107.08370 |       | 0.10708   |           | 84.16120     | 0.08416        | 107.084           | 13.84      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.70  | Call       | 139.50090 |       | 0.13950   |           | 182.35490    | 0.18235        | 139.501           | 13.84      | 0.00          | 0                | 24,000.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.70  | Put        | 116.40090 |       | 0.11640   |           | 92.05490     | 0.09205        | 116.401           | 13.84      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.75  | Call       | 117.42500 |       | 0.11742   |           | 154.16370    | 0.15416        | 117.425           | 14.11      | 0.00          | 0                | 500.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.75  | Put        | 144.32500 |       | 0.14432   |           | 113.86370    | 0.11386        | 144.325           | 14.11      | 58,018.65     | 402              | 2,000.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.80  | Call       | 98.32640  |       | 0.09833   |           | 128.96450    | 0.12896        | 98.326            | 14.38      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.80  | Put        | 175.22640 |       | 0.17523   |           | 138.66450    | 0.13866        | 175.226           | 14.38      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.84  | Call       | 85.02570  |       | 0.08503   |           | 112.77000    | 0.11277        | 85.026            | 14.60      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.84  | Put        | 201.92570 |       | 0.20193   |           | 162.47000    | 0.16247        | 201.926           | 14.60      | 0.00          | 0                | 400.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.85  | Call       | 81.95670  |       | 0.08196   |           | 109.00470    | 0.10900        | 81.957            | 14.66      | 0.00          | 0                | 1,700.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.85  | Put        | 208.85670 |       | 0.20886   |           | 168.70470    | 0.16870        | 208.857           | 14.66      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.90  | Call       | 68.04400  |       | 0.06804   |           | 91.76980     | 0.09177        | 68.044            | 14.93      | 0.00          | 0                | 100.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.90  | Put        | 244.94400 |       | 0.24494   |           | 201.46980    | 0.20147        | 244.944           | 14.93      | 0.00          | 0                | 500.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.91  | Call       | 65.53160  |       | 0.06553   |           | 88.62820     | 0.08863        | 65.532            | 14.98      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.91  | Put        | 252.43160 |       | 0.25243   |           | 208.32820    | 0.20833        | 252.432           | 14.98      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.94  | Call       | 58.49280  |       | 0.05849   |           | 79.77230     | 0.07977        | 58.493            | 15.15      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.94  | Put        | 275.39280 |       | 0.27539   |           | 229.47230    | 0.22947        | 275.393           | 15.15      | 0.00          | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.00  | Call       | 46.46620    |       | 0.04647   |           | 64.43570     | 0.06444        | 46.466            | 15.47      | 0.00          | 0                | 200.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.00  | Put        | 323.36620   |       | 0.32337   |           | 274.13570    | 0.27414        | 323.366           | 15.47      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.04  | Call       | 39.78490    |       | 0.03978   |           | 55.78620     | 0.05579        | 39.785            | 15.69      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.04  | Put        | 356.68490   |       | 0.35668   |           | 305.48620    | 0.30549        | 356.685           | 15.69      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.10  | Call       | 31.45840    |       | 0.03146   |           | 44.84970     | 0.04485        | 31.458            | 16.02      | 0.00          | 0                | 400.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.10  | Put        | 408.35840   |       | 0.40836   |           | 354.54970    | 0.35455        | 408.358           | 16.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.15  | Call       | 25.83410    |       | 0.02583   |           | 37.34430     | 0.03734        | 25.834            | 16.29      | 0.00          | 0                | 250.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.15  | Put        | 452.73410   |       | 0.45273   |           | 397.04430    | 0.39704        | 452.734           | 16.29      | 0.00          | 0                | 500.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.20  | Call       | 21.20180    |       | 0.02120   |           | 31.07450     | 0.03107        | 21.202            | 16.56      | 0.00          | 0                | 3,650.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.20  | Put        | 498.10180   |       | 0.49810   |           | 440.77450    | 0.44077        | 498.102           | 16.56      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.25  | Call       | 17.39610    |       | 0.01740   |           | 25.85100     | 0.02585        | 17.396            | 16.83      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.25  | Put        | 544.29610   |       | 0.54430   |           | 485.55100    | 0.48555        | 544.296           | 16.83      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.50  | Call       | 7.01790     |       | 0.00702   |           | 10.53620     | 0.01054        | 7.018             | 18.44      | 0.00          | 0                | 2,350.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.50  | Put        | 783.91790   |       | 0.78392   |           | 720.23620    | 0.72024        | 783.918           | 18.44      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.75  | Call       | 3.02540     |       | 0.00303   |           | 4.53870      | 0.00454        | 3.025             | 20.05      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.75  | Put        | 1,029.92540 |       | 1.02993   |           | 964.23870    | 0.96424        | 1,029.925         | 20.05      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.00  | Call       | 1.11460     |       | 0.00111   |           | 1.91940      | 0.00192        | 1.115             | 21.06      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.00  | Put        | 1,278.01460 |       | 1.27801   |           | 1,211.61940  | 1.21162        | 1,278.015         | 21.06      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.25  | Call       | 0.42240     |       | 0.00042   |           | 0.73940      | 0.00074        | 0.422             | 22.07      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.25  | Put        | 1,527.32240 |       | 1.52732   |           | 1,460.43940  | 1.46044        | 1,527.322         | 22.07      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.50  | Call       | 0.16660     |       | 0.00017   |           | 0.29290      | 0.00029        | 0.167             | 23.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.50  | Put        | 1,777.06660 |       | 1.77707   |           | 1,709.99290  | 1.70999        | 1,777.067         | 23.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.65  | Call       | 0.09750     |       | 0.00010   |           | 0.17100      | 0.00017        | 0.098             | 23.69      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.65  | Put        | 1,926.99750 |       | 1.92700   |           | 1,859.87100  | 1.85987        | 1,926.998         | 23.69      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.70  | Call       | 0.08190     |       | 0.00008   |           | 0.14340      | 0.00014        | 0.082             | 23.89      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.70  | Put        | 1,976.98190 |       | 1.97698   |           | 1,909.84340  | 1.90984        | 1,976.982         | 23.89      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.85  | Call       | 0.04920     |       | 0.00005   |           | 0.08540      | 0.00009        | 0.049             | 24.50      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.85  | Put        | 2,126.94920 |       | 2.12695   |           | 2,059.78540  | 2.05979        | 2,126.949         | 24.50      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 13.00  | Call       | 0.05330     |       | 0.00005   |           | 0.06230      | 0.00006        | 0.053             | 26.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 13.00  | Put        | 2,276.95330 |       | 2.27695   |           | 2,209.76230  | 2.20976        | 2,276.953         | 26.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 14.25  | Call       | 0.02520     |       | 0.00003   |           | 0.05380      | 0.00005        | 0.025             | 35.67      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 14.25  | Put        | 3,526.92520 |       | 3.52693   |           | 3,459.75380  | 3.45975        | 3,526.925         | 35.67      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 14.50  | Call       | 0.00970     |       | 0.00001   |           | 0.02210      | 0.00002        | 0.010             | 35.67      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 14.50  | Put        | 3,776.90970 |       | 3.77691   |           | 3,709.72210  | 3.70972        | 3,776.910         | 35.67      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 15.35  | Call       | 0.00030     |       | 0.00000   |           | 0.00090      | 0.00000        | 0.000             | 35.67      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 15.35  | Put        | 4,626.90030 |       | 4.62690   |           | 4,559.70090  | 4.55970        | 4,626.900         | 35.67      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 15.70  | Call       | 0.00010     |       | 0.00000   |           | 0.00020      | 0.00000        | 0.000             | 35.67      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 15.70  | Put        | 4,976.90010 |       | 4.97690   |           | 4,909.70020  | 4.90970        | 4,976.900         | 35.67      | 0.00          | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          |        |            | 10.72640    |       | 10.72640  |           | 10.79360     | 10.79360       |                   | 13.94      | 0.00          | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          | 9.09   | Call       | 1,636.44650 |       | 1.63645   |           | 1,703.62580  | 1.70363        | 1,636.446         | 21.51      | 0.00          | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          | 9.09   | Put        | 0.04650     |       | 0.00005   |           | 0.02580      | 0.00003        | 0.047             | 21.51      | 0.00          | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          | 9.10   | Call       | 1,626.44870 |       | 1.62645   |           | 1,693.62710  | 1.69363        | 1,626.449         | 21.44      | 0.00          | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          | 9.10   | Put        | 0.04870     |       | 0.00005   |           | 0.02710      | 0.00003        | 0.049             | 21.44      | 0.00          | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          | 9.11   | Call       | 1,616.45100 |       | 1.61645   |           | 1,683.62850  | 1.68363        | 1,616.451         | 21.38      | 0.00          | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          | 9.11   | Put        | 0.05100     |       | 0.00005   |           | 0.02850      | 0.00003        | 0.051             | 21.38      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/03/2014 | Any day expiry          |        |            | 10.73790    |       | 10.73790  |           | 10.80520     | 10.80520       |                   | 13.81      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/03/2014 | Any day expiry          | 8.30   | Call       | 2,437.90040 |       | 2.43790   |           | 2,505.20260  | 2.50520        | 2,437.900         | 21.52      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/03/2014 | Any day expiry          | 8.30   | Put        | 0.00040     |       | 0.00000   |           | 0.00260      | 0.00000        | 0.000             | 21.52      | 0.00          | 0                | 6,000.00      |
| \$ / R           | On 26/03/2014 | Any day expiry          | 10.10  | Call       | 645.76920   |       | 0.64577   |           | 711.57790    | 0.71158        | 645.769           | 13.87      | 0.00          | 0                | 6,000.00      |
| \$ / R           | On 26/03/2014 | Any day expiry          | 10.10  | Put        | 7.86920     |       | 0.00787   |           | 6.37790      | 0.00638        | 7.869             | 13.87      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/03/2014 | Any day expiry          |        |            | 10.73950    |       | 10.73950  |           | 10.80690     | 10.80690       |                   | 13.84      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/03/2014 | Any day expiry          | 10.80  | Call       | 138.46960   |       | 0.13847   |           | 171.22320    | 0.17122        | 138.470           | 14.29      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/03/2014 | Any day expiry          | 10.80  | Put        | 198.96960   |       | 0.19897   |           | 164.32320    | 0.16432        | 198.970           | 14.29      | 0.00          | 0                | 500.00        |
| \$ / R           | On 27/03/2014 | Any day expiry          | 11.75  | Call       | 9.95350     |       | 0.00995   |           | 13.63500     | 0.01363        | 9.954             | 19.12      | 0.00          | 0                | 500.00        |
| \$ / R           | On 27/03/2014 | Any day expiry          | 11.75  | Put        | 1,020.45350 |       | 1.02045   |           | 956.73500    | 0.95674        | 1,020.454         | 19.12      | 0.00          | 0                | 0.00          |
| \$ / R           | On 02/04/2014 | Any day expiry          |        |            | 10.74930    |       | 10.74930  |           | 10.72100     | 10.72100       |                   | 13.93      | 0.00          | 0                | 0.00          |
| \$ / R           | On 02/04/2014 | Any day expiry          | 10.68  | Call       | 214.81970   |       | 0.21482   |           | 0.00000      | 0.00000        | 214.820           | 13.85      | 2,100,000.00  | 10,000           | 10,000.00     |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R           | On 02/04/2014 | Any day expiry          | 10.68 | Put   | 145.51970   | 0.14552   | 0.00000      | 0.00000        | 145.520           | 13.85      | 0.00           | 0                | 0.00          |
| \$ / R           | On 02/04/2014 | Any day expiry          | 10.72 | Call  | 193.99720   | 0.19400   | 0.00000      | 0.00000        | 193.997           | 13.90      | 2,098,000.00   | 10,000           | 10,000.00     |
| \$ / R           | On 02/04/2014 | Any day expiry          | 10.72 | Put   | 164.69720   | 0.16470   | 0.00000      | 0.00000        | 164.697           | 13.90      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/04/2014 | Any day expiry          |       |       | 10.78880    | 10.78880  | 10.85650     | 10.85650       |                   | 13.99      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/04/2014 | Any day expiry          | 8.30  | Call  | 2,488.86850 | 2.48887   | 2,556.55250  | 2.55655        | 2,488.869         | 19.81      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/04/2014 | Any day expiry          | 8.30  | Put   | 0.06850     | 0.00007   | 0.05250      | 0.00005        | 0.068             | 19.81      | 0.00           | 0                | 6,000.00      |
| \$ / R           | On 25/04/2014 | Any day expiry          | 9.94  | Call  | 864.19750   | 0.86420   | 929.03940    | 0.92904        | 864.198           | 13.72      | 0.00           | 0                | 6,000.00      |
| \$ / R           | On 25/04/2014 | Any day expiry          | 9.94  | Put   | 15.39750    | 0.01540   | 12.53940     | 0.01254        | 15.398            | 13.72      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/04/2014 | Any day expiry          | 10.80 | Call  | 230.42670   | 0.23043   | 268.76780    | 0.26877        | 230.427           | 13.99      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/04/2014 | Any day expiry          | 10.80 | Put   | 241.62670   | 0.24163   | 212.26780    | 0.21227        | 241.627           | 13.99      | 0.00           | 0                | 500.00        |
| \$ / R           | On 25/04/2014 | Any day expiry          | 12.00 | Call  | 28.51370    | 0.02851   | 34.75970     | 0.03476        | 28.514            | 18.91      | 0.00           | 0                | 500.00        |
| \$ / R           | On 25/04/2014 | Any day expiry          | 12.00 | Put   | 1,239.71370 | 1.23971   | 1,178.25970  | 1.17826        | 1,239.714         | 18.91      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          |       |       | 10.84380    | 10.84380  | 10.91140     | 10.91140       |                   | 13.94      | 0.00           | 0                | 10,150.00     |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.94  | Call  | 935.06810   | 0.93507   | 997.83920    | 0.99784        | 935.068           | 13.67      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.94  | Put   | 31.26810    | 0.03127   | 26.43920     | 0.02644        | 31.268            | 13.67      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.95  | Call  | 925.97330   | 0.92597   | 988.64240    | 0.98864        | 925.973           | 13.66      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.95  | Put   | 32.17330    | 0.03217   | 27.24240     | 0.02724        | 32.173            | 13.66      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.96  | Call  | 916.90090   | 0.91690   | 979.46650    | 0.97947        | 916.901           | 13.64      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.96  | Put   | 33.10090    | 0.03310   | 28.06650     | 0.02807        | 33.101            | 13.64      | 0.00           | 0                | 0.00          |
| \$ / R           | On 27/05/2014 | Any day expiry          |       |       | 10.84560    | 10.84560  | 10.91320     | 10.91320       |                   | 14.12      | 0.00           | 0                | 0.00          |
| \$ / R           | On 27/05/2014 | Any day expiry          | 8.30  | Call  | 2,546.04390 | 2.54604   | 2,613.58490  | 2.61358        | 2,546.044         | 18.68      | 0.00           | 0                | 0.00          |
| \$ / R           | On 27/05/2014 | Any day expiry          | 8.30  | Put   | 0.44390     | 0.00044   | 0.38490      | 0.00038        | 0.444             | 18.68      | 0.00           | 0                | 5,500.00      |
| \$ / R           | On 27/05/2014 | Any day expiry          | 10.14 | Call  | 761.08620   | 0.76109   | 820.99070    | 0.82099        | 761.086           | 13.44      | 0.00           | 0                | 5,500.00      |
| \$ / R           | On 27/05/2014 | Any day expiry          | 10.14 | Put   | 55.48620    | 0.05549   | 47.79070     | 0.04779        | 55.486            | 13.44      | 0.00           | 0                | 0.00          |
| \$ / R           | On 28/05/2014 | Any day expiry          |       |       | 10.84740    | 10.84740  | 10.91490     | 10.91490       |                   | 14.14      | 0.00           | 0                | 0.00          |
| \$ / R           | On 28/05/2014 | Any day expiry          | 10.80 | Call  | 323.99130   | 0.32399   | 363.05420    | 0.36305        | 323.991           | 14.06      | 0.00           | 0                | 0.00          |
| \$ / R           | On 28/05/2014 | Any day expiry          | 10.80 | Put   | 276.59130   | 0.27659   | 248.15420    | 0.24815        | 276.591           | 14.06      | 0.00           | 0                | 500.00        |
| \$ / R           | On 28/05/2014 | Any day expiry          | 12.20 | Call  | 54.46570    | 0.05447   | 62.93210     | 0.06293        | 54.466            | 19.02      | 0.00           | 0                | 500.00        |
| \$ / R           | On 28/05/2014 | Any day expiry          | 12.20 | Put   | 1,407.06570 | 1.40707   | 1,348.03210  | 1.34803        | 1,407.066         | 19.02      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future |       |       | 10.87750    | 10.87750  | 10.94520     | 10.94520       |                   | 14.42      | 218,452,832.50 | 20,083           | 218,392.00    |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.00  | Call  | 2,877.92540 | 2.87793   | 2,945.58620  | 2.94559        | 2,877.925         | 19.35      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.00  | Put   | 0.42540     | 0.00043   | 0.38620      | 0.00039        | 0.425             | 19.35      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.45  | Call  | 2,428.57540 | 2.42858   | 2,496.19840  | 2.49620        | 2,428.575         | 17.66      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.45  | Put   | 1.07540     | 0.00108   | 0.99840      | 0.00100        | 1.075             | 17.66      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.64  | Call  | 2,239.09020 | 2.23909   | 2,306.68760  | 2.30669        | 2,239.090         | 16.95      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.64  | Put   | 1.59020     | 0.00159   | 1.48760      | 0.00149        | 1.590             | 16.95      | 0.00           | 0                | 24,582.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.75  | Call  | 2,129.55940 | 2.12956   | 2,197.07380  | 2.19707        | 2,129.559         | 16.60      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.75  | Put   | 2.05940     | 0.00206   | 1.87380      | 0.00187        | 2.059             | 16.60      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.78  | Call  | 2,099.73220 | 2.09973   | 2,167.22710  | 2.16723        | 2,099.732         | 16.52      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.78  | Put   | 2.23220     | 0.00223   | 2.02710      | 0.00203        | 2.232             | 16.52      | 0.00           | 0                | 15,489.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.80  | Call  | 2,079.85510 | 2.07986   | 2,147.33610  | 2.14734        | 2,079.855         | 16.47      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.80  | Put   | 2.35510     | 0.00236   | 2.13610      | 0.00214        | 2.355             | 16.47      | 0.00           | 0                | 920.00        |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.00  | Call  | 1,881.49380 | 1.88149   | 1,948.78160  | 1.94878        | 1,881.494         | 15.97      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.00  | Put   | 3.99380     | 0.00399   | 3.58160      | 0.00358        | 3.994             | 15.97      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.20  | Call  | 1,684.18080 | 1.68418   | 1,751.13330  | 1.75113        | 1,684.181         | 15.46      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.20  | Put   | 6.68080     | 0.00668   | 5.93330      | 0.00593        | 6.681             | 15.46      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.59  | Call  | 1,304.99700 | 1.30500   | 1,370.52460  | 1.37052        | 1,304.997         | 14.48      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.59  | Put   | 17.49700    | 0.01750   | 15.32460     | 0.01532        | 17.497            | 14.48      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.60  | Call  | 1,295.42110 | 1.29542   | 1,360.89200  | 1.36089        | 1,295.421         | 14.46      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.60  | Put   | 17.92110    | 0.01792   | 15.69200     | 0.01569        | 17.921            | 14.46      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.61  | Call  | 1,285.85470 | 1.28585   | 1,351.26770  | 1.35127        | 1,285.855         | 14.43      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.61  | Put   | 18.35470    | 0.01835   | 16.06770     | 0.01607        | 18.355            | 14.43      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.75  | Call  | 1,153.05000 | 1.15305   | 1,217.49730  | 1.21750        | 1,153.050         | 14.08      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.75  | Put   | 25.55000    | 0.02555   | 22.29730     | 0.02230        | 25.550            | 14.08      | 0.00           | 0                | 250.00        |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.78  | Call  | 1,124.89840 | 1.12490   | 1,189.09750  | 1.18910        | 1,124.898         | 14.00      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.78  | Put   | 27.39840    | 0.02740   | 23.89750     | 0.02390        | 27.398            | 14.00      | 0.00           | 0                | 920.00        |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.80  | Call  | 1,106.19940 | 1.10620   | 1,170.22370  | 1.17022        | 1,106.199         | 13.95      | 0.00           | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put              | MTM   | Yield | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |   |           |
|------------------|----|------------|--------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|---|-----------|
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 9.80  | Put   | 28.69940    |           | 0.02870      |                | 25.02370          | 0.02502    | 28.699        | 13.95            | 0.00          | 0 | 6.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 9.97  | Call  | 952.77300   |           | 0.95277      | 1,014.16110    | 1.01416           | 952.773    | 13.80         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 9.97  | Put   | 45.27300    |           | 0.04527      | 38.96110       | 0.03896           | 45.273     | 13.80         | 0.00             | 0             | 0 | 24,582.00 |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.00 | Call  | 926.39480   |           | 0.92639      | 987.37560      | 0.98738           | 926.395    | 13.77         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.00 | Put   | 48.89480    |           | 0.04889      | 42.17560       | 0.04218           | 48.895     | 13.77         | 0.00             | 0             | 0 | 15,000.00 |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.01 | Call  | 917.65430   |           | 0.91765      | 978.49430      | 0.97849           | 917.654    | 13.76         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.01 | Put   | 50.15430    |           | 0.05015      | 43.29430       | 0.04329           | 50.154     | 13.76         | 0.00             | 0             | 0 | 50.00     |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.13 | Call  | 814.94670   |           | 0.81495      | 873.93220      | 0.87393           | 814.947    | 13.65         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.13 | Put   | 67.44670    |           | 0.06745      | 58.73220       | 0.05873           | 67.447     | 13.65         | 0.00             | 0             | 0 | 15,489.00 |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.15 | Call  | 798.24780   |           | 0.79825      | 856.89380      | 0.85689           | 798.248    | 13.63         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.15 | Put   | 70.74780    |           | 0.07075      | 61.69380       | 0.06169           | 70.748     | 13.63         | 0.00             | 0             | 0 | 47,500.00 |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.50 | Call  | 537.81640   |           | 0.53782      | 586.03150      | 0.58603           | 537.816    | 13.72         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.50 | Put   | 160.31640   |           | 0.16032      | 140.83150      | 0.14083           | 160.316    | 13.72         | 0.00             | 0             | 0 | 15,000.00 |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.57 | Call  | 494.60760   |           | 0.49461      | 540.78390      | 0.54078           | 494.608    | 13.84         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.57 | Put   | 187.10760   |           | 0.18711      | 165.58390      | 0.16558           | 187.108    | 13.84         | 0.00             | 0             | 0 | 11,250.00 |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.63 | Call  | 459.59390   |           | 0.45959      | 504.00230      | 0.50400           | 459.594    | 13.94         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.63 | Put   | 212.09390   |           | 0.21209      | 188.80230      | 0.18880           | 212.094    | 13.94         | 0.00             | 0             | 0 | 11,250.00 |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.64 | Call  | 453.94010   |           | 0.45394      | 498.05080      | 0.49805           | 453.940    | 13.96         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.64 | Put   | 216.44010   |           | 0.21644      | 192.85080      | 0.19285           | 216.440    | 13.96         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.65 | Call  | 448.33800   |           | 0.44834      | 492.15300      | 0.49215           | 448.338    | 13.98         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.65 | Put   | 220.83800   |           | 0.22084      | 196.95300      | 0.19695           | 220.838    | 13.98         | 0.00             | 0             | 0 | 2,350.00  |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.80 | Call  | 370.43960   |           | 0.37044      | 409.81380      | 0.40981           | 370.440    | 14.24         | 0.00             | 0             | 0 | 6.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.80 | Put   | 292.93960   |           | 0.29294      | 264.61380      | 0.26461           | 292.940    | 14.24         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.90 | Call  | 324.73470   |           | 0.32473      | 361.19400      | 0.36119           | 324.735    | 14.42         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 10.90 | Put   | 347.23470   |           | 0.34723      | 315.99400      | 0.31599           | 347.235    | 14.42         | 0.00             | 0             | 0 | 7,000.00  |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.00 | Call  | 287.08800   |           | 0.28709      | 318.96960      | 0.31897           | 287.088    | 14.74         | 0.00             | 0             | 0 | 5,000.00  |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.00 | Put   | 409.58800   |           | 0.40959      | 373.76960      | 0.37377           | 409.588    | 14.74         | 0.00             | 0             | 0 | 5,000.00  |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.10 | Call  | 253.78490   |           | 0.25378      | 282.85320      | 0.28285           | 253.785    | 15.06         | 0.00             | 0             | 0 | 6,000.00  |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.10 | Put   | 476.28490   |           | 0.47628      | 437.65320      | 0.43765           | 476.285    | 15.06         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.12 | Call  | 247.61030   |           | 0.24761      | 276.13910      | 0.27614           | 247.610    | 15.12         | 0.00             | 0             | 0 | 2,000.00  |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.12 | Put   | 490.11030   |           | 0.49011      | 450.93910      | 0.45094           | 490.110    | 15.12         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.13 | Call  | 244.58100   |           | 0.24458      | 272.84300      | 0.27284           | 244.581    | 15.15         | 0.00             | 0             | 0 | 2,000.00  |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.13 | Put   | 497.08100   |           | 0.49708      | 457.64300      | 0.45764           | 497.081    | 15.15         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.16 | Call  | 235.71790   |           | 0.23572      | 263.19150      | 0.26319           | 235.718    | 15.25         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.16 | Put   | 518.21790   |           | 0.51822      | 477.99150      | 0.47799           | 518.218    | 15.25         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.18 | Call  | 229.99580   |           | 0.23000      | 256.95400      | 0.25695           | 229.996    | 15.31         | 0.00             | 0             | 0 | 2,000.00  |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.18 | Put   | 532.49580   |           | 0.53250      | 491.75400      | 0.49175           | 532.496    | 15.31         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.20 | Call  | 224.41590   |           | 0.22442      | 250.86910      | 0.25087           | 224.416    | 15.38         | 0.00             | 0             | 0 | 15,000.00 |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.20 | Put   | 546.91590   |           | 0.54692      | 505.66910      | 0.50567           | 546.916    | 15.38         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.36 | Call  | 184.61410   |           | 0.18461      | 207.30550      | 0.20731           | 184.614    | 15.89         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.36 | Put   | 667.11410   |           | 0.66711      | 622.10550      | 0.62211           | 667.114    | 15.89         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.50 | Call  | 156.31590   |           | 0.15632      | 175.81800      | 0.17582           | 156.316    | 16.35         | 0.00             | 0             | 0 | 5,000.00  |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.50 | Put   | 778.81590   |           | 0.77882      | 730.61800      | 0.73062           | 778.816    | 16.35         | 0.00             | 0             | 0 | 600.00    |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.60 | Call  | 139.47400   |           | 0.13947      | 157.08550      | 0.15709           | 139.474    | 16.71         | 0.00             | 0             | 0 | 250.00    |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.60 | Put   | 861.97400   |           | 0.86197      | 811.88550      | 0.81189           | 861.974    | 16.71         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.90 | Call  | 100.48640   |           | 0.10049      | 113.49770      | 0.11350           | 100.486    | 17.76         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 11.90 | Put   | 1,122.98640 |           | 1.12299      | 1,068.29770    | 1.06830           | 1,122.986  | 17.76         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 12.00 | Call  | 90.54780    |           | 0.09055      | 102.33290      | 0.10233           | 90.548     | 18.12         | 0.00             | 0             | 0 | 49,182.00 |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 12.00 | Put   | 1,213.04780 |           | 1.21305      | 1,157.13290    | 1.15713           | 1,213.048  | 18.12         | 0.00             | 0             | 0 | 300.00    |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 12.05 | Call  | 86.02840    |           | 0.08603      | 97.26140       | 0.09726           | 86.028     | 18.29         | 0.00             | 0             | 0 | 21,000.00 |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 12.05 | Put   | 1,258.52840 |           | 1.25853      | 1,202.06140    | 1.20206           | 1,258.528  | 18.29         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 12.20 | Call  | 74.08110    |           | 0.07408      | 83.82340       | 0.08382           | 74.081     | 18.82         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 12.20 | Put   | 1,396.58110 |           | 1.39658      | 1,338.62340    | 1.33862           | 1,396.581  | 18.82         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 12.24 | Call  | 71.26050    |           | 0.07126      | 80.64530       | 0.08065           | 71.261     | 18.96         | 0.00             | 0             | 0 | 15,489.00 |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 12.24 | Put   | 1,433.76050 |           | 1.43376      | 1,375.44530    | 1.37545           | 1,433.760  | 18.96         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 12.50 | Call  | 55.97740    |           | 0.05598      | 63.39200       | 0.06339           | 55.977     | 19.87         | 0.00             | 0             | 0 | 0.00      |
| \$ / R           | On | 13/06/2014 |        | Foreign Exchange Future | 12.50 | Put   | 1,678.47740 |           | 1.67848      | 1,618.19200    | 1.61819           | 1,678.477  | 19.87         | 0.00             | 0             | 0 | 0.00      |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.90 | Call  | 40.05630    | 0.04006   | 45.35710     | 0.04536        | 40.056            | 21.27      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.90 | Put   | 2,062.55630 | 2.06256   | 2,000.15710  | 2.00016        | 2,062.556         | 21.27      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 13.30 | Call  | 33.33220    | 0.03333   | 36.56980     | 0.03657        | 33.332            | 23.18      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 13.30 | Put   | 2,455.83220 | 2.45583   | 2,391.36980  | 2.39137        | 2,455.832         | 23.18      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 13.65 | Call  | 32.17150    | 0.03217   | 35.00070     | 0.03500        | 32.172            | 25.29      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 13.65 | Put   | 2,804.67150 | 2.80467   | 2,739.80070  | 2.73980        | 2,804.672         | 25.29      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 14.00 | Call  | 31.75690    | 0.03176   | 34.29400     | 0.03429        | 31.757            | 27.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 14.00 | Put   | 3,154.25690 | 3.15426   | 3,089.09400  | 3.08909        | 3,154.257         | 27.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/06/2014 | Any day expiry          |       |       | 10.88720    | 10.88720  | 10.95500     | 10.95500       |                   | 14.43      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/06/2014 | Any day expiry          | 8.78  | Call  | 2,109.89860 | 2.10990   | 2,177.42680  | 2.17743        | 2,109.899         | 16.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/06/2014 | Any day expiry          | 8.78  | Put   | 2.69860     | 0.00270   | 2.42680      | 0.00243        | 2.699             | 16.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/06/2014 | Any day expiry          | 10.13 | Call  | 827.50840   | 0.82751   | 886.36060    | 0.88636        | 827.508           | 13.64      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/06/2014 | Any day expiry          | 10.13 | Put   | 70.30840    | 0.07031   | 61.36060     | 0.06136        | 70.308            | 13.64      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/06/2014 | Any day expiry          | 12.24 | Call  | 77.35190    | 0.07735   | 87.14040     | 0.08714        | 77.352            | 18.89      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/06/2014 | Any day expiry          | 12.24 | Put   | 1,430.15190 | 1.43015   | 1,372.14040  | 1.37214        | 1,430.152         | 18.89      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/06/2014 | Any day expiry          |       |       | 10.90460    | 10.90460  | 10.97250     | 10.97250       |                   | 14.50      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/06/2014 | Any day expiry          | 8.30  | Call  | 2,605.90280 | 2.60590   | 2,673.66370  | 2.67366        | 2,605.903         | 18.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/06/2014 | Any day expiry          | 8.30  | Put   | 1.30280     | 0.00130   | 1.16370      | 0.00116        | 1.303             | 18.16      | 0.00          | 0                | 4,700.00      |
| \$ / R           | On 27/06/2014 | Any day expiry          | 10.82 | Call  | 399.13260   | 0.39913   | 438.35550    | 0.43836        | 399.133           | 14.36      | 0.00          | 0                | 4,700.00      |
| \$ / R           | On 27/06/2014 | Any day expiry          | 10.82 | Put   | 314.53260   | 0.31453   | 285.85550    | 0.28586        | 314.533           | 14.36      | 0.00          | 0                | 0.00          |
| \$ / R           | On 30/06/2014 | Any day expiry          |       |       | 10.91040    | 10.91040  | 10.97840     | 10.97840       |                   | 14.48      | 0.00          | 0                | 0.00          |
| \$ / R           | On 30/06/2014 | Any day expiry          | 10.80 | Call  | 415.91100   | 0.41591   | 455.64660    | 0.45565        | 415.911           | 14.30      | 0.00          | 0                | 0.00          |
| \$ / R           | On 30/06/2014 | Any day expiry          | 10.80 | Put   | 305.51100   | 0.30551   | 277.24660    | 0.27725        | 305.511           | 14.30      | 0.00          | 0                | 500.00        |
| \$ / R           | On 30/06/2014 | Any day expiry          | 12.40 | Call  | 80.58020    | 0.08058   | 89.91310     | 0.08991        | 80.580            | 19.27      | 0.00          | 0                | 500.00        |
| \$ / R           | On 30/06/2014 | Any day expiry          | 12.40 | Put   | 1,570.18020 | 1.57018   | 1,511.51310  | 1.51151        | 1,570.180         | 19.27      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/07/2014 | Any day expiry          |       |       | 10.96470    | 10.96470  | 11.03310     | 11.03310       |                   | 14.70      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/07/2014 | Any day expiry          | 8.30  | Call  | 2,667.40560 | 2.66741   | 2,735.46290  | 2.73546        | 2,667.406         | 17.87      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/07/2014 | Any day expiry          | 8.30  | Put   | 2.70560     | 0.00271   | 2.36290      | 0.00236        | 2.706             | 17.87      | 0.00          | 0                | 4,700.00      |
| \$ / R           | On 28/07/2014 | Any day expiry          | 10.82 | Call  | 478.77540   | 0.47878   | 518.18690    | 0.51819        | 478.775           | 14.45      | 0.00          | 0                | 4,700.00      |
| \$ / R           | On 28/07/2014 | Any day expiry          | 10.82 | Put   | 334.07540   | 0.33408   | 305.08690    | 0.30509        | 334.075           | 14.45      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2014 | Any day expiry          |       |       | 10.96660    | 10.96660  | 11.03500     | 11.03500       |                   | 14.83      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2014 | Any day expiry          | 10.80 | Call  | 491.28230   | 0.49128   | 531.23980    | 0.53124        | 491.282           | 14.42      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2014 | Any day expiry          | 10.80 | Put   | 324.68230   | 0.32468   | 296.23980    | 0.29624        | 324.682           | 14.42      | 0.00          | 0                | 500.00        |
| \$ / R           | On 29/07/2014 | Any day expiry          | 11.10 | Call  | 364.52050   | 0.36452   | 396.13010    | 0.39613        | 364.521           | 15.12      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2014 | Any day expiry          | 11.10 | Put   | 497.92050   | 0.49792   | 461.13010    | 0.46113        | 497.921           | 15.12      | 0.00          | 0                | 201.00        |
| \$ / R           | On 29/07/2014 | Any day expiry          | 12.09 | Call  | 149.37400   | 0.14937   | 163.56840    | 0.16357        | 149.374           | 18.04      | 0.00          | 0                | 201.00        |
| \$ / R           | On 29/07/2014 | Any day expiry          | 12.09 | Put   | 1,272.77400 | 1.27277   | 1,218.56840  | 1.21857        | 1,272.774         | 18.04      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2014 | Any day expiry          | 12.62 | Call  | 99.29830    | 0.09930   | 108.84010    | 0.10884        | 99.298            | 19.63      | 0.00          | 0                | 500.00        |
| \$ / R           | On 29/07/2014 | Any day expiry          | 12.62 | Put   | 1,752.69830 | 1.75270   | 1,693.84010  | 1.69384        | 1,752.698         | 19.63      | 0.00          | 0                | 0.00          |
| \$ / R           | On 22/08/2014 | Any day expiry          |       |       | 11.01310    | 11.01310  | 11.08190     | 11.08190       |                   | 14.87      | 0.00          | 0                | 0.00          |
| \$ / R           | On 22/08/2014 | Any day expiry          | 9.99  | Call  | 1,106.20030 | 1.10620   | 1,166.07140  | 1.16607        | 1,106.200         | 13.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 22/08/2014 | Any day expiry          | 9.99  | Put   | 83.10030    | 0.08310   | 74.17140     | 0.07417        | 83.100            | 13.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 22/08/2014 | Any day expiry          | 10.00 | Call  | 1,097.82120 | 1.09782   | 1,157.52550  | 1.15753        | 1,097.821         | 13.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 22/08/2014 | Any day expiry          | 10.00 | Put   | 84.72120    | 0.08472   | 75.62550     | 0.07563        | 84.721            | 13.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 22/08/2014 | Any day expiry          | 10.01 | Call  | 1,089.46500 | 1.08947   | 1,149.00050  | 1.14900        | 1,089.465         | 13.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 22/08/2014 | Any day expiry          | 10.01 | Put   | 86.36500    | 0.08636   | 77.10050     | 0.07710        | 86.365            | 13.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 22/08/2014 | Any day expiry          | 10.33 | Call  | 836.43220   | 0.83643   | 889.50220    | 0.88950        | 836.432           | 13.81      | 0.00          | 0                | 0.00          |
| \$ / R           | On 22/08/2014 | Any day expiry          | 10.33 | Put   | 153.33220   | 0.15333   | 137.60220    | 0.13760        | 153.332           | 13.81      | 0.00          | 0                | 19,547.00     |
| \$ / R           | On 22/08/2014 | Any day expiry          | 12.07 | Call  | 189.73060   | 0.18973   | 205.64260    | 0.20564        | 189.731           | 17.86      | 0.00          | 0                | 19,547.00     |
| \$ / R           | On 22/08/2014 | Any day expiry          | 12.07 | Put   | 1,246.63060 | 1.24663   | 1,193.74260  | 1.19374        | 1,246.631         | 17.86      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/08/2014 | Any day expiry          |       |       | 11.02280    | 11.02280  | 11.09160     | 11.09160       |                   | 14.86      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/08/2014 | Any day expiry          | 10.80 | Call  | 561.81450   | 0.56181   | 601.29750    | 0.60130        | 561.814           | 14.45      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/08/2014 | Any day expiry          | 10.80 | Put   | 339.01450   | 0.33901   | 309.69750    | 0.30970        | 339.014           | 14.45      | 0.00          | 0                | 500.00        |
| \$ / R           | On 27/08/2014 | Any day expiry          | 12.83 | Call  | 117.37290   | 0.11737   | 126.96170    | 0.12696        | 117.373           | 19.92      | 0.00          | 0                | 500.00        |
| \$ / R           | On 27/08/2014 | Any day expiry          | 12.83 | Put   | 1,924.57290 | 1.92457   | 1,865.36170  | 1.86536        | 1,924.573         | 19.92      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/08/2014 | Any day expiry          |       |       | 11.02470    | 11.02470  | 11.09360     | 11.09360       |                   | 14.85      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/08/2014 | Any day expiry          | 8.30  | Call  | 2,729.28420 | 2.72928   | 2,797.57070  | 2.79757        | 2,729.284         | 17.67      | 0.00          | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 28/08/2014 | Any day expiry          | 8.30   | Put        | 4.58420     |       | 0.00458   |           | 3.97070      | 0.00397        | 4.584             | 17.67      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 28/08/2014 | Any day expiry          | 10.96  | Call       | 488.98250   |       | 0.48898   |           | 525.53100    | 0.52553        | 488.983           | 14.77      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 28/08/2014 | Any day expiry          | 10.96  | Put        | 424.28250   |       | 0.42428   |           | 391.93100    | 0.39193        | 424.283           | 14.77      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future |        |            | 11.06130    |       | 11.06130  |           | 11.13070     | 11.13070       |                   | 15.02      | 4,037,374.50  | 365              | 13,117.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 7.90   | Call       | 3,164.39570 |       | 3.16440   |           | 3,233.27980  | 3.23328        | 3,164.396         | 18.68      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 7.90   | Put        | 3.09570     |       | 0.00310   |           | 2.57980      | 0.00258        | 3.096             | 18.68      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.40   | Call       | 2,668.74860 |       | 2.66875   |           | 2,737.17540  | 2.73718        | 2,668.749         | 17.52      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.40   | Put        | 7.44860     |       | 0.00745   |           | 6.47540      | 0.00648        | 7.449             | 17.52      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.80   | Call       | 2,275.80620 |       | 2.27581   |           | 2,343.66270  | 2.34366        | 2,275.806         | 16.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.80   | Put        | 14.50620    |       | 0.01451   |           | 12.96270     | 0.01296        | 14.506            | 16.59      | 0.00          | 0                | 920.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.88   | Call       | 2,197.82590 |       | 2.19783   |           | 2,265.53120  | 2.26553        | 2,197.826         | 16.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.88   | Put        | 16.52590    |       | 0.01653   |           | 14.83120     | 0.01483        | 16.526            | 16.40      | 0.00          | 0                | 26,804.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.90   | Call       | 2,178.37390 |       | 2.17837   |           | 2,246.03620  | 2.24604        | 2,178.374         | 16.36      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.90   | Put        | 17.07390    |       | 0.01707   |           | 15.33620     | 0.01534        | 17.074            | 16.36      | 0.00          | 0                | 15,296.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.00   | Call       | 2,081.37660 |       | 2.08138   |           | 2,148.76640  | 2.14877        | 2,081.377         | 16.13      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.00   | Put        | 20.07660    |       | 0.02008   |           | 18.06640     | 0.01807        | 20.077            | 16.13      | 0.00          | 0                | 35,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.30   | Call       | 1,793.58900 |       | 1.79359   |           | 1,859.90820  | 1.85991        | 1,793.589         | 15.45      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.30   | Put        | 32.28900    |       | 0.03229   |           | 29.20820     | 0.02921        | 32.289            | 15.45      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.60   | Call       | 1,512.40850 |       | 1.51241   |           | 1,577.14840  | 1.57715        | 1,512.409         | 14.76      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.60   | Put        | 51.10850    |       | 0.05111   |           | 46.44840     | 0.04645        | 51.109            | 14.76      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.78   | Call       | 1,348.10800 |       | 1.34811   |           | 1,411.57540  | 1.41158        | 1,348.108         | 14.35      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.78   | Put        | 66.80800    |       | 0.06681   |           | 60.87540     | 0.06088        | 66.808            | 14.35      | 0.00          | 0                | 920.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.90   | Call       | 1,240.91110 |       | 1.24091   |           | 1,303.36150  | 1.30336        | 1,240.911         | 14.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.90   | Put        | 79.61110    |       | 0.07961   |           | 72.66150     | 0.07266        | 79.611            | 14.08      | 0.00          | 0                | 6.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.00  | Call       | 1,155.21360 |       | 1.15521   |           | 1,214.73520  | 1.21474        | 1,155.214         | 13.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.00  | Put        | 93.91360    |       | 0.09391   |           | 84.03520     | 0.08404        | 93.914            | 13.96      | 0.00          | 0                | 37,500.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.19  | Call       | 1,002.74570 |       | 1.00275   |           | 1,059.55260  | 1.05955        | 1,002.746         | 13.92      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.19  | Put        | 131.44570   |       | 0.13145   |           | 118.85260    | 0.11885        | 131.446           | 13.92      | 0.00          | 0                | 2,870.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.21  | Call       | 987.26470   |       | 0.98726   |           | 1,043.76310  | 1.04376        | 987.265           | 13.91      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.21  | Put        | 135.96470   |       | 0.13596   |           | 123.06310    | 0.12306        | 135.965           | 13.91      | 0.00          | 0                | 15,296.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.23  | Call       | 971.89750   |       | 0.97190   |           | 1,028.08340  | 1.02808        | 971.898           | 13.91      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.23  | Put        | 140.59750   |       | 0.14060   |           | 127.38340    | 0.12738        | 140.598           | 13.91      | 0.00          | 0                | 23,934.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.29  | Call       | 926.49080   |       | 0.92649   |           | 981.71980    | 0.98172        | 926.491           | 13.90      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.29  | Put        | 155.19080   |       | 0.15519   |           | 141.01980    | 0.14102        | 155.191           | 13.90      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.30  | Call       | 919.02820   |       | 0.91903   |           | 974.09100    | 0.97409        | 919.028           | 13.90      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.30  | Put        | 157.72820   |       | 0.15773   |           | 143.39100    | 0.14339        | 157.728           | 13.90      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.31  | Call       | 911.59300   |       | 0.91159   |           | 966.49370    | 0.96649        | 911.593           | 13.90      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.31  | Put        | 160.29300   |       | 0.16029   |           | 145.79370    | 0.14579        | 160.293           | 13.90      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.38  | Call       | 860.40800   |       | 0.86041   |           | 914.13200    | 0.91413        | 860.408           | 13.88      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.38  | Put        | 179.10800   |       | 0.17911   |           | 163.43200    | 0.16343        | 179.108           | 13.88      | 0.00          | 0                | 250.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.50  | Call       | 776.27000   |       | 0.77627   |           | 827.85810    | 0.82786        | 776.270           | 13.86      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.50  | Put        | 214.97000   |       | 0.21497   |           | 197.15810    | 0.19716        | 214.970           | 13.86      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.55  | Call       | 745.88070   |       | 0.74588   |           | 793.25800    | 0.79326        | 745.881           | 13.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.55  | Put        | 234.58070   |       | 0.23458   |           | 212.55800    | 0.21256        | 234.581           | 13.96      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.95  | Call       | 537.48820   |       | 0.53749   |           | 575.88550    | 0.57589        | 537.488           | 14.81      | 0.00          | 0                | 6.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.95  | Put        | 426.18820   |       | 0.42619   |           | 395.18550    | 0.39519        | 426.188           | 14.81      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.51  | Call       | 343.73830   |       | 0.34374   |           | 370.26400    | 0.37026        | 343.738           | 16.21      | 0.00          | 0                | 250.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.51  | Put        | 792.43830   |       | 0.79244   |           | 749.56400    | 0.74956        | 792.438           | 16.21      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.00  | Call       | 239.98700   |       | 0.23999   |           | 258.82460    | 0.25882        | 239.987           | 17.55      | 0.00          | 0                | 42,500.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.00  | Put        | 1,178.68700 |       | 1.17869   |           | 1,128.12460  | 1.12812        | 1,178.687         | 17.55      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.10  | Call       | 223.96290   |       | 0.22396   |           | 241.54710    | 0.24155        | 223.963           | 17.82      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.10  | Put        | 1,262.66290 |       | 1.26266   |           | 1,210.84710  | 1.21085        | 1,262.663         | 17.82      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.27  | Call       | 199.42400   |       | 0.19942   |           | 215.26870    | 0.21527        | 199.424           | 18.28      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.27  | Put        | 1,408.12400 |       | 1.40812   |           | 1,354.56870  | 1.35457        | 1,408.124         | 18.28      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.35  | Call       | 189.02250   |       | 0.18902   |           | 204.06400    | 0.20406        | 189.023           | 18.49      | 0.00          | 0                | 23,934.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.35  | Put        | 1,477.72250 |       | 1.47772   |           | 1,423.36400  | 1.42336        | 1,477.723         | 18.49      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.39  | Call       | 184.08840   |       | 0.18409   |           | 198.74620    | 0.19875        | 184.088           | 18.59      | 0.00          | 0                | 2,870.00      |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.39 | Put   | 1,512.78840 | 1.51279   | 1,458.04620  | 1.45805        | 1,512.788         | 18.59      | 0.00           | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.44 | Call  | 178.16010   | 0.17816   | 192.35440    | 0.19235        | 178.160           | 18.72      | 0.00           | 0                | 15,296.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.44 | Put   | 1,556.86010 | 1.55686   | 1,501.65440  | 1.50165        | 1,556.860         | 18.72      | 0.00           | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.60 | Call  | 160.83090   | 0.16083   | 173.65640    | 0.17366        | 160.831           | 19.14      | 0.00           | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.60 | Put   | 1,699.53090 | 1.69953   | 1,642.95640  | 1.64296        | 1,699.531         | 19.14      | 0.00           | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.75 | Call  | 146.61690   | 0.14662   | 158.30350    | 0.15830        | 146.617           | 19.54      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.75 | Put   | 1,835.31690 | 1.83532   | 1,777.60350  | 1.77760        | 1,835.317         | 19.54      | 0.00           | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 13.15 | Call  | 116.42510   | 0.11643   | 125.64490    | 0.12564        | 116.425           | 20.59      | 0.00           | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 13.15 | Put   | 2,205.12510 | 2.20513   | 2,144.94490  | 2.14494        | 2,205.125         | 20.59      | 0.00           | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 13.60 | Call  | 105.70500   | 0.10570   | 111.34920    | 0.11135        | 105.705           | 22.59      | 0.00           | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 13.60 | Put   | 2,644.40500 | 2.64440   | 2,580.64920  | 2.58065        | 2,644.405         | 22.59      | 0.00           | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 14.00 | Call  | 102.94370   | 0.10294   | 107.81420    | 0.10781        | 102.944           | 24.58      | 0.00           | 0                | 0.00          |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 14.00 | Put   | 3,041.64370 | 3.04164   | 2,977.11420  | 2.97711        | 3,041.644         | 24.58      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/09/2014 | Any day expiry          |       |       | 11.08430    | 11.08430  | 11.15400     | 11.15400       |                   | 15.19      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/09/2014 | Any day expiry          | 10.80 | Call  | 636.54190   | 0.63654   | 679.20170    | 0.67920        | 636.542           | 14.54      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/09/2014 | Any day expiry          | 10.80 | Put   | 352.24190   | 0.35224   | 325.20170    | 0.32520        | 352.242           | 14.54      | 0.00           | 0                | 500.00        |
| \$ / R           | On 26/09/2014 | Any day expiry          | 13.10 | Call  | 131.95410   | 0.13195   | 142.27360    | 0.14227        | 131.954           | 20.35      | 0.00           | 0                | 500.00        |
| \$ / R           | On 26/09/2014 | Any day expiry          | 13.10 | Put   | 2,147.65410 | 2.14765   | 2,088.27360  | 2.08827        | 2,147.654         | 20.35      | 0.00           | 0                | 0.00          |
| \$ / R           | On 29/09/2014 | Any day expiry          |       |       | 11.09060    | 11.09060  | 11.16040     | 11.16040       |                   | 15.18      | 0.00           | 0                | 0.00          |
| \$ / R           | On 29/09/2014 | Any day expiry          | 8.30  | Call  | 2,798.31720 | 2.79832   | 2,867.36250  | 2.86736        | 2,798.317         | 17.80      | 0.00           | 0                | 0.00          |
| \$ / R           | On 29/09/2014 | Any day expiry          | 8.30  | Put   | 7.71720     | 0.00772   | 6.96250      | 0.00696        | 7.717             | 17.80      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 29/09/2014 | Any day expiry          | 10.96 | Call  | 567.54470   | 0.56754   | 607.03420    | 0.60703        | 567.545           | 14.88      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 29/09/2014 | Any day expiry          | 10.96 | Put   | 436.94470   | 0.43694   | 406.63420    | 0.40663        | 436.945           | 14.88      | 0.00           | 0                | 0.00          |
| \$ / R           | On 29/10/2014 | Any day expiry          |       |       | 11.15330    | 11.15330  | 11.22390     | 11.22390       |                   | 15.37      | 0.00           | 0                | 0.00          |
| \$ / R           | On 29/10/2014 | Any day expiry          | 10.80 | Call  | 717.40950   | 0.71741   | 762.77340    | 0.76277        | 717.409           | 14.61      | 0.00           | 0                | 0.00          |
| \$ / R           | On 29/10/2014 | Any day expiry          | 10.80 | Put   | 364.10950   | 0.36411   | 338.87340    | 0.33887        | 364.109           | 14.61      | 0.00           | 0                | 500.00        |
| \$ / R           | On 29/10/2014 | Any day expiry          | 13.33 | Call  | 152.07930   | 0.15208   | 163.62850    | 0.16363        | 152.079           | 20.62      | 0.00           | 0                | 500.00        |
| \$ / R           | On 29/10/2014 | Any day expiry          | 13.33 | Put   | 2,328.77930 | 2.32878   | 2,269.72850  | 2.26973        | 2,328.779         | 20.62      | 0.00           | 0                | 0.00          |
| \$ / R           | On 04/11/2014 | Any day expiry          |       |       | 11.16580    | 11.16580  | 11.23660     | 11.23660       |                   | 15.37      | 0.00           | 0                | 0.00          |
| \$ / R           | On 04/11/2014 | Any day expiry          | 10.16 | Call  | 1,151.62490 | 1.15162   | 1,210.76360  | 1.21076        | 1,151.625         | 14.09      | 0.00           | 0                | 0.00          |
| \$ / R           | On 04/11/2014 | Any day expiry          | 10.16 | Put   | 145.82490   | 0.14582   | 134.16360    | 0.13416        | 145.825           | 14.09      | 0.00           | 0                | 3,882.00      |
| \$ / R           | On 04/11/2014 | Any day expiry          | 11.91 | Call  | 346.75720   | 0.34676   | 372.21310    | 0.37221        | 346.757           | 17.18      | 0.00           | 0                | 3,882.00      |
| \$ / R           | On 04/11/2014 | Any day expiry          | 11.91 | Put   | 1,090.95720 | 1.09096   | 1,045.61310  | 1.04561        | 1,090.957         | 17.18      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/11/2014 | Any day expiry          |       |       | 11.20970    | 11.20970  | 11.28110     | 11.28110       |                   | 15.50      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/11/2014 | Any day expiry          | 10.80 | Call  | 781.06900   | 0.78107   | 827.52590    | 0.82753        | 781.069           | 14.64      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/11/2014 | Any day expiry          | 10.80 | Put   | 371.36900   | 0.37137   | 346.42590    | 0.34643        | 371.369           | 14.64      | 0.00           | 0                | 500.00        |
| \$ / R           | On 25/11/2014 | Any day expiry          | 13.61 | Call  | 169.22290   | 0.16922   | 176.20910    | 0.17621        | 169.223           | 21.36      | 0.00           | 0                | 500.00        |
| \$ / R           | On 25/11/2014 | Any day expiry          | 13.61 | Put   | 2,569.52290 | 2.56952   | 2,505.10910  | 2.50511        | 2,569.523         | 21.36      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future |       |       | 11.24700    | 11.24700  | 11.31900     | 11.31900       |                   | 15.55      | 103,472,400.00 | 9,200            | 10,308.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.00  | Put   | 10.46900    | 0.01047   | 9.59000      | 0.00959        | 10.469            | 18.44      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.00  | Call  | 3,257.46900 | 3.25747   | 3,328.59000  | 3.32859        | 3,257.469         | 18.44      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.45  | Call  | 2,815.04190 | 2.81504   | 2,885.78170  | 2.88578        | 2,815.042         | 17.29      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.45  | Put   | 18.04190    | 0.01804   | 16.78170     | 0.01678        | 18.042            | 17.29      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.50  | Call  | 2,766.14380 | 2.76614   | 2,836.83350  | 2.83683        | 2,766.144         | 17.16      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.50  | Put   | 19.14380    | 0.01914   | 17.83350     | 0.01783        | 19.144            | 17.16      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.55  | Call  | 2,717.30870 | 2.71731   | 2,787.94720  | 2.78795        | 2,717.309         | 17.03      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.55  | Put   | 20.30870    | 0.02031   | 18.94720     | 0.01895        | 20.309            | 17.03      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.00  | Call  | 2,281.77000 | 2.28177   | 2,351.35630  | 2.35136        | 2,281.770         | 15.93      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.00  | Put   | 34.77000    | 0.03477   | 32.35630     | 0.03236        | 34.770            | 15.93      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.44  | Call  | 1,870.75050 | 1.87075   | 1,938.28920  | 1.93829        | 1,870.750         | 15.23      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.44  | Put   | 63.75050    | 0.06375   | 59.28920     | 0.05929        | 63.751            | 15.23      | 0.00           | 0                | 13,326.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.50  | Call  | 1,816.00920 | 1.81601   | 1,883.28330  | 1.88328        | 1,816.009         | 15.14      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.50  | Put   | 69.00920    | 0.06901   | 64.28330     | 0.06428        | 69.009            | 15.14      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.56  | Call  | 1,761.64020 | 1.76164   | 1,828.63600  | 1.82864        | 1,761.640         | 15.04      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.56  | Put   | 74.64020    | 0.07464   | 69.63600     | 0.06964        | 74.640            | 15.04      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.60  | Put   | 78.61290    | 0.07861   | 73.41650     | 0.07342        | 78.613            | 14.98      | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.60  | Call  | 1,725.61290 | 1.72561   | 1,792.41650  | 1.79242        | 1,725.613         | 14.98      | 0.00           | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM                     | Yield | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |   |           |
|------------------|----|------------|--------|------------|-------------------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|---|-----------|
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 9.78  | Put       | 98.84420    | 0.09884      |                | 92.69330          | 0.09269    | 98.844        | 14.70            | 0.00          | 0 | 41,000.00 |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 9.78  | Call      | 1,565.84420 | 1.56584      |                | 1,631.69330       | 1.63169    | 1,565.844     | 14.70            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 9.88  | Call      | 1,478.91050 | 1.47891      |                | 1,544.16530       | 1.54417    | 1,478.910     | 14.54            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 9.88  | Put       | 111.91050   | 0.11191      |                | 105.16530         | 0.10517    | 111.910       | 14.54            | 0.00          | 0 | 79,241.00 |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.00 | Call      | 1,376.52010 | 1.37652      |                | 1,440.99080       | 1.44099    | 1,376.520     | 14.35            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.00 | Put       | 129.52010   | 0.12952      |                | 121.99080         | 0.12199    | 129.520       | 14.35            | 0.00          | 0 | 17,506.00 |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.38 | Put       | 218.63680   | 0.21864      |                | 205.05420         | 0.20505    | 218.637       | 14.29            | 0.00          | 0 | 500.00    |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.38 | Call      | 1,085.63680 | 1.08564      |                | 1,144.05420       | 1.14405    | 1,085.637     | 14.29            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.50 | Call      | 1,003.17420 | 1.00317      |                | 1,060.32120       | 1.06032    | 1,003.174     | 14.34            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.50 | Put       | 256.17420   | 0.25617      |                | 241.32120         | 0.24132    | 256.174       | 14.34            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.55 | Call      | 969.99180   | 0.96999      |                | 1,026.59570       | 1.02660    | 969.992       | 14.36            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.55 | Put       | 272.99180   | 0.27299      |                | 257.59570         | 0.25760    | 272.992       | 14.36            | 0.00          | 0 | 900.00    |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.70 | Put       | 330.74810   | 0.33075      |                | 310.61750         | 0.31062    | 330.748       | 14.50            | 0.00          | 0 | 500.00    |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.70 | Call      | 877.74810   | 0.87775      |                | 929.61750         | 0.92962    | 877.748       | 14.50            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.82 | Call      | 813.89950   | 0.81390      |                | 860.81680         | 0.86082    | 813.899       | 14.75            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.82 | Put       | 386.89950   | 0.38690      |                | 361.81680         | 0.36182    | 386.899       | 14.75            | 0.00          | 0 | 41,000.00 |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.93 | Call      | 759.36150   | 0.75936      |                | 804.39080         | 0.80439    | 759.361       | 14.98            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.93 | Put       | 442.36150   | 0.44236      |                | 415.39080         | 0.41539    | 442.362       | 14.98            | 0.00          | 0 | 79,241.00 |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.96 | Put       | 458.12900   | 0.45813      |                | 430.65300         | 0.43065    | 458.129       | 15.05            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 10.96 | Call      | 745.12900   | 0.74513      |                | 789.65300         | 0.78965    | 745.129       | 15.05            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 11.00 | Call      | 726.57270   | 0.72657      |                | 770.42750         | 0.77043    | 726.573       | 15.13            | 0.00          | 0 | 6.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 11.00 | Put       | 479.57270   | 0.47957      |                | 451.42750         | 0.45143    | 479.573       | 15.13            | 0.00          | 0 | 32,500.00 |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 11.10 | Call      | 682.23120   | 0.68223      |                | 724.44610         | 0.72445    | 682.231       | 15.34            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 11.10 | Put       | 535.23120   | 0.53523      |                | 505.44610         | 0.50545    | 535.231       | 15.34            | 0.00          | 0 | 4,955.00  |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 11.11 | Put       | 540.95530   | 0.54096      |                | 511.00760         | 0.51101    | 540.955       | 15.36            | 0.00          | 0 | 7,471.00  |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 11.11 | Call      | 677.95530   | 0.67796      |                | 720.00760         | 0.72001    | 677.955       | 15.36            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 11.20 | Call      | 640.71170   | 0.64071      |                | 681.33150         | 0.68133    | 640.712       | 15.55            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 11.20 | Put       | 593.71170   | 0.59371      |                | 562.33150         | 0.56233    | 593.712       | 15.55            | 0.00          | 0 | 250.00    |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 11.50 | Call      | 532.67180   | 0.53267      |                | 568.08120         | 0.56808    | 532.672       | 16.20            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 11.50 | Put       | 785.67180   | 0.78567      |                | 749.08120         | 0.74908    | 785.672       | 16.20            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 12.00 | Put       | 1,150.38120 | 1.15038      |                | 1,105.90230       | 1.10590    | 1,150.381     | 17.32            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 12.00 | Call      | 397.38120   | 0.39738      |                | 424.90230         | 0.42490    | 397.381       | 17.32            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 12.01 | Call      | 395.16140   | 0.39516      |                | 422.54530         | 0.42255    | 395.161       | 17.35            | 0.00          | 0 | 500.00    |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 12.01 | Put       | 1,158.16140 | 1.15816      |                | 1,113.54530       | 1.11355    | 1,158.161     | 17.35            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 12.50 | Call      | 303.24260   | 0.30324      |                | 325.12910         | 0.32513    | 303.243       | 18.46            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 12.50 | Put       | 1,556.24260 | 1.55624      |                | 1,506.12910       | 1.50613    | 1,556.243     | 18.46            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 13.00 | Put       | 1,989.42470 | 1.98942      |                | 1,934.52850       | 1.93453    | 1,989.425     | 19.56            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 13.00 | Call      | 236.42470   | 0.23642      |                | 253.52850         | 0.25353    | 236.425       | 19.56            | 0.00          | 0 | 37,455.00 |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 13.06 | Call      | 229.85410   | 0.22985      |                | 246.46810         | 0.24647    | 229.854       | 19.70            | 0.00          | 0 | 7,471.00  |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 13.06 | Put       | 2,042.85410 | 2.04285      |                | 1,987.46810       | 1.98747    | 2,042.854     | 19.70            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 13.24 | Call      | 211.67670   | 0.21168      |                | 226.92360         | 0.22692    | 211.677       | 20.09            | 0.00          | 0 | 41,000.00 |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 13.24 | Put       | 2,204.67670 | 2.20468      |                | 2,147.92360       | 2.14792    | 2,204.677     | 20.09            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 13.26 | Put       | 2,222.79160 | 2.22279      |                | 2,165.89250       | 2.16589    | 2,222.792     | 20.14            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 13.26 | Call      | 209.79160   | 0.20979      |                | 224.89250         | 0.22489    | 209.792       | 20.14            | 0.00          | 0 | 79,241.00 |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 13.60 | Call      | 189.02230   | 0.18902      |                | 196.82590         | 0.19683    | 189.022       | 21.19            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 13.60 | Put       | 2,542.02230 | 2.54202      |                | 2,477.82590       | 2.47783    | 2,542.022     | 21.19            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 14.20 | Call      | 178.48430   | 0.17848      |                | 184.39110         | 0.18439    | 178.484       | 23.71            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 14.20 | Put       | 3,131.48430 | 3.13148      |                | 3,065.39110       | 3.06539    | 3,131.484     | 23.71            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 14.23 | Call      | 178.15030   | 0.17815      |                | 183.97990         | 0.18398    | 178.150       | 23.84            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 14.23 | Put       | 3,161.15030 | 3.16115      |                | 3,094.97990       | 3.09498    | 3,161.150     | 23.84            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 14.84 | Call      | 147.87620   | 0.14788      |                | 165.71720         | 0.16572    | 147.876       | 25.18            | 0.00          | 0 | 900.00    |
| \$ / R           | On | 12/12/2014 |        |            | Foreign Exchange Future | 14.84 | Put       | 3,740.87620 | 3.74088      |                | 3,686.71720       | 3.68672    | 3,740.876     | 25.18            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 15/12/2014 |        |            | Any day expiry          |       |           | 11.25400    | 11.25400     |                | 11.32600          | 11.32600   |               | 15.65            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 15/12/2014 |        |            | Any day expiry          | 10.80 | Call      | 830.34500   | 0.83034      |                | 878.74620         | 0.87875    | 830.345       | 14.68            | 0.00          | 0 | 0.00      |
| \$ / R           | On | 15/12/2014 |        |            | Any day expiry          | 10.80 | Put       | 376.34500   | 0.37635      |                | 352.74620         | 0.35275    | 376.345       | 14.68            | 0.00          | 0 | 500.00    |
| \$ / R           | On | 15/12/2014 |        |            | Any day expiry          | 13.80 | Call      | 185.28930   | 0.18529      |                | 195.18660         | 0.19519    | 185.289       | 21.90            | 0.00          | 0 | 500.00    |
| \$ / R           | On | 15/12/2014 |        |            | Any day expiry          | 13.80 | Put       | 2,731.28930 | 2.73129      |                | 2,669.18660       | 2.66919    | 2,731.289     | 21.90            | 0.00          | 0 | 0.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 28/01/2015 | Any day expiry          |        |            | 11.34410    |       | 11.34410  |             | 11.42840     | 11.42840       |                   | 15.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/01/2015 | Any day expiry          | 10.80  | Call       | 934.05430   |       | 0.93405   | 993.33580   | 0.99334      | 934.054        | 934.054           | 14.80      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/01/2015 | Any day expiry          | 10.80  | Put        | 389.95430   |       | 0.38995   | 364.93580   | 0.36494      | 389.954        | 389.954           | 14.80      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          | 14.27  | Call       | 220.39190   |       | 0.22039   | 229.52860   | 0.22953      | 220.392        | 220.392           | 23.23      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          | 14.27  | Put        | 3,146.29190 |       | 3.14629   | 3,071.12860 | 3.07113      | 3,146.292      | 3,146.292         | 23.23      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/02/2015 | Any day expiry          |        |            | 11.35560    |       | 11.35560  | 11.49350    | 11.49350     |                |                   | 16.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/02/2015 | Any day expiry          | 10.80  | Call       | 969.99260   |       | 0.96999   | 1,066.05920 | 1.06606      | 969.993        | 969.993           | 14.90      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/02/2015 | Any day expiry          | 10.80  | Put        | 414.39260   |       | 0.41439   | 372.55920   | 0.37256      | 414.393        | 414.393           | 14.90      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          | 14.50  | Call       | 233.53330   |       | 0.23353   | 252.18600   | 0.25219      | 233.533        | 233.533           | 23.66      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          | 14.50  | Put        | 3,377.93330 |       | 3.37793   | 3,258.68600 | 3.25869      | 3,377.933      | 3,377.933         | 23.66      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future |        |            | 11.46640    |       | 11.46640  | 11.53950    | 11.53950     |                |                   | 16.23      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.10  | Put        | 182.05010   |       | 0.18205   | 173.03280   | 0.17303      | 182.050        | 182.050           | 14.80      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.10  | Call       | 1,548.45010 |       | 1.54845   | 1,612.53280 | 1.61253      | 1,548.450      | 1,548.450         | 14.80      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.90  | Call       | 1,007.04910 |       | 1.00705   | 1,057.21420 | 1.05721      | 1,007.049      | 1,007.049         | 15.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.90  | Put        | 440.64910   |       | 0.44065   | 417.71420   | 0.41771      | 440.649        | 440.649           | 15.09      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.99  | Call       | 962.23260   |       | 0.96223   | 1,008.40180 | 1.00840      | 962.233        | 962.233           | 15.28      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.99  | Put        | 485.83260   |       | 0.48583   | 458.90180   | 0.45890      | 485.833        | 485.833           | 15.28      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.00  | Call       | 957.38730   |       | 0.95739   | 1,003.38020 | 1.00338      | 957.387        | 957.387           | 15.30      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.00  | Put        | 490.98730   |       | 0.49099   | 463.88020   | 0.46388      | 490.987        | 490.987           | 15.30      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.01  | Call       | 952.57300   |       | 0.95257   | 998.38530   | 0.99839      | 952.573        | 952.573           | 15.32      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.01  | Put        | 496.17300   |       | 0.49617   | 468.88530   | 0.46889      | 496.173        | 496.173           | 15.32      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 14.20  | Call       | 270.79450   |       | 0.27079   | 278.81610   | 0.27882      | 270.795        | 270.795           | 22.30      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 14.20  | Put        | 3,004.39450 |       | 3.00439   | 2,939.31610 | 2.93932      | 3,004.395      | 3,004.395         | 22.30      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/03/2015 | Any day expiry          |        |            | 11.42030    |       | 11.42030  | 11.56650    | 11.56650     |                |                   | 16.37      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/03/2015 | Any day expiry          | 10.80  | Call       | 1,046.54970 |       | 1.04655   | 1,146.11870 | 1.14612      | 1,046.550      | 1,046.550         | 15.10      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/03/2015 | Any day expiry          | 10.80  | Put        | 426.24970   |       | 0.42625   | 379.61870   | 0.37962      | 426.250        | 426.250           | 15.10      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/03/2015 | Any day expiry          | 14.85  | Call       | 255.01390   |       | 0.25501   | 278.03160   | 0.27803      | 255.014        | 255.014           | 24.45      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/03/2015 | Any day expiry          | 14.85  | Put        | 3,684.71390 |       | 3.68471   | 3,561.53160 | 3.56153      | 3,684.714      | 3,684.714         | 24.45      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/04/2015 | Any day expiry          |        |            | 11.49390    |       | 11.49390  | 11.64520    | 11.64520     |                |                   | 16.55      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/04/2015 | Any day expiry          | 10.80  | Call       | 1,127.05940 |       | 1.12706   | 1,231.46870 | 1.23147      | 1,127.059      | 1,127.059         | 15.21      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/04/2015 | Any day expiry          | 10.80  | Put        | 433.15940   |       | 0.43316   | 386.26870   | 0.38627      | 433.159        | 433.159           | 15.21      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 15.15  | Call       | 266.41980   |       | 0.26642   | 301.32690   | 0.30133      | 266.420        | 266.420           | 24.56      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 15.15  | Put        | 3,922.51980 |       | 3.92252   | 3,806.12690 | 3.80613      | 3,922.520      | 3,922.520         | 24.56      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/05/2015 | Any day expiry          |        |            | 11.57390    |       | 11.57390  | 11.71650    | 11.71650     |                |                   | 16.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/05/2015 | Any day expiry          | 10.80  | Call       | 1,209.66310 |       | 1.20966   | 1,308.03180 | 1.30803      | 1,209.663      | 1,209.663         | 15.33      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/05/2015 | Any day expiry          | 10.80  | Put        | 435.76310   |       | 0.43576   | 391.53180   | 0.39153      | 435.763        | 435.763           | 15.33      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 15.48  | Call       | 267.65250   |       | 0.26765   | 293.98920   | 0.29399      | 267.653        | 267.653           | 24.53      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 15.48  | Put        | 4,173.75250 |       | 4.17375   | 4,057.48920 | 4.05749      | 4,173.753      | 4,173.753         | 24.53      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/06/2015 | Any day expiry          |        |            | 11.64640    |       | 11.64640  | 11.79030    | 11.79030     |                |                   | 16.91      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/06/2015 | Any day expiry          | 10.80  | Call       | 1,286.42390 |       | 1.28642   | 1,386.16440 | 1.38616      | 1,286.424      | 1,286.424         | 15.41      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/06/2015 | Any day expiry          | 10.80  | Put        | 440.02390   |       | 0.44002   | 395.86440   | 0.39586      | 440.024        | 440.024           | 15.41      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 15.88  | Call       | 255.89730   |       | 0.25590   | 288.22800   | 0.28823      | 255.897        | 255.897           | 24.34      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 15.88  | Put        | 4,489.49730 |       | 4.48950   | 4,377.92800 | 4.37793      | 4,489.497      | 4,489.497         | 24.34      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2015 | Any day expiry          |        |            | 11.72130    |       | 11.72130  | 11.87140    | 11.87140     |                |                   | 17.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2015 | Any day expiry          | 10.80  | Call       | 1,366.22320 |       | 1.36622   | 1,469.27090 | 1.46927      | 1,366.223      | 1,366.223         | 15.48      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2015 | Any day expiry          | 10.80  | Put        | 444.92320   |       | 0.44492   | 397.87090   | 0.39787      | 444.923        | 444.923           | 15.48      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 16.15  | Call       | 268.44700   |       | 0.26845   | 293.45140   | 0.29345      | 268.447        | 268.447           | 24.37      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 16.15  | Put        | 4,697.14700 |       | 4.69715   | 4,572.05140 | 4.57205      | 4,697.147      | 4,697.147         | 24.37      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/08/2015 | Any day expiry          |        |            | 11.80380    |       | 11.80380  | 11.94270    | 11.94270     |                |                   | 17.18      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/08/2015 | Any day expiry          | 10.80  | Call       | 1,446.87460 |       | 1.44687   | 1,542.85200 | 1.54285      | 1,446.875      | 1,446.875         | 15.51      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/08/2015 | Any day expiry          | 10.80  | Put        | 443.07460   |       | 0.44307   | 400.15200   | 0.40015      | 443.075        | 443.075           | 15.51      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 16.50  | Call       | 263.97930   |       | 0.26398   | 283.31280   | 0.28331      | 263.979        | 263.979           | 24.21      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 16.50  | Put        | 4,960.17930 |       | 4.96018   | 4,840.61280 | 4.84061      | 4,960.179      | 4,960.179         | 24.21      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/09/2015 | Any day expiry          |        |            | 11.87630    |       | 11.87630  | 12.02140    | 12.02140     |                |                   | 17.33      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/09/2015 | Any day expiry          | 10.80  | Call       | 1,520.50020 |       | 1.52050   | 1,621.20610 | 1.62121      | 1,520.500      | 1,520.500         | 15.50      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/09/2015 | Any day expiry          | 10.80  | Put        | 444.20020   |       | 0.44420   | 399.80610   | 0.39981      | 444.200        | 444.200           | 15.50      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 16.80  | Call       | 269.78930   |       | 0.26979   | 292.32560   | 0.29233      | 269.789        | 269.789           | 24.19      | 0.00          | 0                | 300.00        |

| Contract Details |               |                         | Strike | Call / Put | MTM          | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 28/09/2015 | Any day expiry          | 16.80  | Put        | 5,193.48930  |       | 5.19349   |           | 5,070.92560  | 5.07093        | 5,193.489         | 24.19      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/10/2015 | Any day expiry          |        |            | 11.95630     |       | 11.95630  |           | 12.09520     | 12.09520       |                   | 17.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/10/2015 | Any day expiry          | 10.80  | Call       | 1,598.87940  |       | 1.59888   |           | 1,700.66300  | 1.70066        | 1,598.879         | 15.51      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/10/2015 | Any day expiry          | 10.80  | Put        | 442.57940    |       | 0.44258   |           | 405.46300    | 0.40546        | 442.579           | 15.51      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 16.98  | Call       | 282.89710    |       | 0.28290   |           | 312.03590    | 0.31204        | 282.897           | 24.05      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 16.98  | Put        | 5,306.59710  |       | 5.30660   |           | 5,196.83590  | 5.19684        | 5,306.597         | 24.05      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/11/2015 | Any day expiry          |        |            | 12.03120     |       | 12.03120  |           | 12.16410     | 12.16410       |                   | 17.53      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/11/2015 | Any day expiry          | 10.80  | Call       | 1,676.65470  |       | 1.67665   |           | 1,772.13730  | 1.77214        | 1,676.655         | 15.61      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/11/2015 | Any day expiry          | 10.80  | Put        | 445.45470    |       | 0.44545   |           | 408.03730    | 0.40804        | 445.455           | 15.61      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45  | Call       | 273.38160    |       | 0.27338   |           | 289.67150    | 0.28967        | 273.382           | 24.12      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45  | Put        | 5,692.18160  |       | 5.69218   |           | 5,575.57150  | 5.57557        | 5,692.182         | 24.12      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          |        |            | 12.10120     |       | 12.10120  |           | 12.22800     | 12.22800       |                   | 17.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80  | Call       | 1,746.74640  |       | 1.74675   |           | 1,837.61620  | 1.83762        | 1,746.746         | 15.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80  | Put        | 445.54640    |       | 0.44555   |           | 409.61620    | 0.40962        | 445.546           | 15.65      | 0.00          | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 11.14  | Call       | 1,546.33710  |       | 1.54634   |           | 1,626.43090  | 1.62643        | 1,546.337         | 15.95      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 11.14  | Put        | 585.13710    |       | 0.58514   |           | 538.43090    | 0.53843        | 585.137           | 15.95      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87  | Call       | 258.72030    |       | 0.25872   |           | 275.22090    | 0.27522        | 258.720           | 23.96      | 0.00          | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87  | Put        | 6,027.52030  |       | 6.02752   |           | 5,917.22090  | 5.91722        | 6,027.520         | 23.96      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/03/2014 | Any day expiry          |        |            | 10.70390     |       | 10.70390  |           | 10.77070     | 10.77070       |                   | 14.36      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/03/2014 | Any day expiry          | 10.86  | Call       | 2,445.56460  |       | 0.02446   |           | 4,381.53730  | 0.04382        | 2,445.565         | 15.74      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/03/2014 | Any day expiry          | 10.86  | Put        | 18,055.56460 |       | 0.18056   |           | 13,311.53730 | 0.13312        | 18,055.565        | 15.74      | 0.00          | 0                | 50.00         |
| \$ / R MAXI      | On 17/03/2014 | Foreign Exchange Future |        |            | 10.72310     |       | 10.72310  |           | 10.79030     | 10.79030       |                   | 13.84      | 750,617.00    | 70               | 778.00        |
| \$ / R MAXI      | On 17/03/2014 | Foreign Exchange Future | 10.33  | Call       | 40,878.77360 |       | 0.40879   |           | 47,087.71130 | 0.47088        | 40,878.774        | 13.79      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 17/03/2014 | Foreign Exchange Future | 10.33  | Put        | 1,568.77360  |       | 0.01569   |           | 1,057.71130  | 0.01058        | 1,568.774         | 13.79      | 0.00          | 0                | 200.00        |
| \$ / R MAXI      | On 17/03/2014 | Foreign Exchange Future | 10.49  | Call       | 27,548.14700 |       | 0.27548   |           | 33,133.19680 | 0.33133        | 27,548.147        | 13.81      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 17/03/2014 | Foreign Exchange Future | 10.49  | Put        | 4,238.14700  |       | 0.04238   |           | 3,103.19680  | 0.03103        | 4,238.147         | 13.81      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 17/03/2014 | Foreign Exchange Future | 10.50  | Call       | 26,788.97690 |       | 0.26789   |           | 32,323.90560 | 0.32324        | 26,788.977        | 13.81      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 17/03/2014 | Foreign Exchange Future | 10.50  | Put        | 4,478.97690  |       | 0.04479   |           | 3,293.90560  | 0.03294        | 4,478.977         | 13.81      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 17/03/2014 | Foreign Exchange Future | 10.51  | Call       | 26,039.96140 |       | 0.26040   |           | 31,523.32360 | 0.31523        | 26,039.961        | 13.81      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 17/03/2014 | Foreign Exchange Future | 10.51  | Put        | 4,729.96140  |       | 0.04730   |           | 3,493.32360  | 0.03493        | 4,729.961         | 13.81      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 17/03/2014 | Foreign Exchange Future | 10.87  | Put        | 22,301.30180 |       | 0.22301   |           | 18,149.73630 | 0.18150        | 22,301.302        | 14.76      | 0.00          | 0                | 160.00        |
| \$ / R MAXI      | On 17/03/2014 | Foreign Exchange Future | 10.87  | Call       | 7,611.30180  |       | 0.07611   |           | 10,179.73630 | 0.10180        | 7,611.302         | 14.76      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 17/03/2014 | Foreign Exchange Future | 10.88  | Call       | 7,333.29070  |       | 0.07333   |           | 9,835.32250  | 0.09835        | 7,333.291         | 14.82      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 17/03/2014 | Foreign Exchange Future | 10.88  | Put        | 23,023.29070 |       | 0.23023   |           | 18,805.32250 | 0.18805        | 23,023.291        | 14.82      | 0.00          | 0                | 160.00        |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          |        |            | 10.80610     |       | 10.80610  |           | 10.87370     | 10.87370       |                   | 13.85      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          | 11.39  | Call       | 9,538.69930  |       | 0.09539   |           | 11,257.59500 | 0.11258        | 9,538.699         | 16.03      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          | 11.39  | Put        | 67,928.69930 |       | 0.67929   |           | 62,887.59500 | 0.62888        | 67,928.699        | 16.03      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          | 11.40  | Call       | 9,389.04340  |       | 0.09389   |           | 11,077.52740 | 0.11078        | 9,389.043         | 16.07      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          | 11.40  | Put        | 68,779.04340 |       | 0.68779   |           | 63,707.52740 | 0.63708        | 68,779.043        | 16.07      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          | 11.41  | Put        | 69,631.88580 |       | 0.69632   |           | 64,530.51290 | 0.64531        | 69,631.886        | 16.11      | 0.00          | 0                | 200.00        |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          | 11.41  | Call       | 9,241.88580  |       | 0.09242   |           | 10,900.51290 | 0.10901        | 9,241.886         | 16.11      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future |        |            | 10.87750     |       | 10.87750  |           | 10.94520     | 10.94520       |                   | 14.42      | 924,587.50    | 85               | 677.00        |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.69  | Put        | 23,894.29920 |       | 0.23894   |           | 21,387.37820 | 0.21387        | 23,894.299        | 14.05      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.69  | Call       | 42,644.29920 |       | 0.42644   |           | 46,907.37820 | 0.46907        | 42,644.299        | 14.05      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.70  | Call       | 42,109.82250 |       | 0.42110   |           | 46,343.06050 | 0.46343        | 42,109.823        | 14.07      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.70  | Put        | 24,359.82250 |       | 0.24360   |           | 21,823.06050 | 0.21823        | 24,359.823        | 14.07      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.71  | Call       | 41,580.46180 |       | 0.41580   |           | 45,784.08350 | 0.45784        | 41,580.462        | 14.08      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.71  | Put        | 24,830.46180 |       | 0.24830   |           | 22,264.08350 | 0.22264        | 24,830.462        | 14.08      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future |        |            | 11.06130     |       | 11.06130  |           | 11.13070     | 11.13070       |                   | 15.02      | 0.00          | 0                | 77.00         |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future | 10.64  | Call       | 69,366.57850 |       | 0.69367   |           | 73,894.95960 | 0.73895        | 69,366.578        | 14.15      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future | 10.64  | Put        | 27,236.57850 |       | 0.27237   |           | 24,824.95960 | 0.24825        | 27,236.579        | 14.15      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future | 10.65  | Put        | 27,675.81290 |       | 0.27676   |           | 25,241.63670 | 0.25242        | 27,675.813        | 14.17      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future | 10.65  | Call       | 68,805.81290 |       | 0.68806   |           | 73,311.63670 | 0.73312        | 68,805.813        | 14.17      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future | 10.66  | Call       | 68,249.23730 |       | 0.68249   |           | 72,732.22680 | 0.72732        | 68,249.237        | 14.20      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future | 10.66  | Put        | 28,119.23730 |       | 0.28119   |           | 25,662.22680 | 0.25662        | 28,119.237        | 14.20      | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM                     | Yield       | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility   | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------------------------|-------------|-----------|-------------|--------------|----------------|-------------------|--------------|---------------|------------------|---------------|
| £ / R            |               | On 17/03/2014           | Foreign Exchange Future |             | 17.91140  | 17.91140    | 17.98690     | 17.98690       |                   | 13.33        | 125,379.80    | 7                | 37,272.00     |
| £ / R            | 10.40         | Put                     | Foreign Exchange Future | 0.00000     | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             | 15.62        | 0.00          | 0                | 0.00          |
| £ / R            | 10.40         | Call                    | Foreign Exchange Future | 7,511.40000 | 7.51140   | 7,586.90000 | 7.58690      | 7,511.400      | 15.62             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 12.85         | Call                    | Foreign Exchange Future | 5,061.40000 | 5.06140   | 5,136.90000 | 5.13690      | 5,061.400      | 17.85             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 12.85         | Put                     | Foreign Exchange Future | 0.00000     | 0.00000   | 0.00000     | 0.00000      | 0.000          | 17.85             | 0.00         | 0.00          | 0                | 327.00        |
| £ / R            | 13.00         | Call                    | Foreign Exchange Future | 4,911.40000 | 4.91140   | 4,986.90000 | 4.98690      | 4,911.400      | 18.96             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 13.00         | Put                     | Foreign Exchange Future | 0.00000     | 0.00000   | 0.00000     | 0.00000      | 0.000          | 18.96             | 0.00         | 0.00          | 0                | 327.00        |
| £ / R            | 14.25         | Call                    | Foreign Exchange Future | 3,661.42010 | 3.66142   | 3,736.90930 | 3.73691      | 3,661.420      | 28.23             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 14.25         | Put                     | Foreign Exchange Future | 0.02010     | 0.00002   | 0.00930     | 0.00001      | 0.020          | 28.23             | 0.00         | 0.00          | 0                | 327.00        |
| £ / R            | 14.29         | Call                    | Foreign Exchange Future | 3,621.42900 | 3.62143   | 3,696.91190 | 3.69691      | 3,621.429      | 28.53             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 14.29         | Put                     | Foreign Exchange Future | 0.02900     | 0.00003   | 0.01190     | 0.00001      | 0.029          | 28.53             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 14.30         | Put                     | Foreign Exchange Future | 0.03170     | 0.00003   | 0.01260     | 0.00001      | 0.032          | 28.60             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 14.30         | Call                    | Foreign Exchange Future | 3,611.43170 | 3.61143   | 3,686.91260 | 3.68691      | 3,611.432      | 28.60             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 14.31         | Call                    | Foreign Exchange Future | 3,601.43230 | 3.60143   | 3,676.91330 | 3.67691      | 3,601.432      | 28.55             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 14.31         | Put                     | Foreign Exchange Future | 0.03230     | 0.00003   | 0.01330     | 0.00001      | 0.032          | 28.55             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 14.50         | Call                    | Foreign Exchange Future | 3,411.44440 | 3.41144   | 3,486.92800 | 3.48693      | 3,411.444      | 27.52             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 14.50         | Put                     | Foreign Exchange Future | 0.04440     | 0.00004   | 0.02800     | 0.00003      | 0.044          | 27.52             | 0.00         | 0.00          | 0                | 327.00        |
| £ / R            | 15.40         | Put                     | Foreign Exchange Future | 0.22300     | 0.00022   | 0.22120     | 0.00022      | 0.223          | 22.64             | 0.00         | 0.00          | 0                | 7,500.00      |
| £ / R            | 15.40         | Call                    | Foreign Exchange Future | 2,511.62300 | 2.51162   | 2,587.12120 | 2.58712      | 2,511.623      | 22.64             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 17.00         | Call                    | Foreign Exchange Future | 923.92220   | 0.92392   | 994.97760   | 0.99498      | 923.922        | 14.95             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 17.00         | Put                     | Foreign Exchange Future | 12.52220    | 0.01252   | 8.07760     | 0.00808      | 12.522         | 14.95             | 0.00         | 0.00          | 0                | 300.00        |
| £ / R            | 18.00         | Call                    | Foreign Exchange Future | 167.05120   | 0.16705   | 210.26260   | 0.21026      | 167.051        | 13.48             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 18.00         | Put                     | Foreign Exchange Future | 255.65120   | 0.25565   | 223.36260   | 0.22336      | 255.651        | 13.48             | 0.00         | 0.00          | 0                | 300.00        |
| £ / R            | 18.40         | Put                     | Foreign Exchange Future | 545.46780   | 0.54547   | 490.20940   | 0.49021      | 545.468        | 14.08             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 18.40         | Call                    | Foreign Exchange Future | 56.86780    | 0.05687   | 77.10940    | 0.07711      | 56.868         | 14.08             | 0.00         | 0.00          | 0                | 4,700.00      |
| £ / R            | 18.72         | Put                     | Foreign Exchange Future | 829.46610   | 0.82947   | 762.65710   | 0.76266      | 829.466        | 14.56             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 18.72         | Call                    | Foreign Exchange Future | 20.86610    | 0.02087   | 29.55710    | 0.02956      | 20.866         | 14.56             | 0.00         | 0.00          | 0                | 7,000.00      |
| £ / R            | On 13/06/2014 | Foreign Exchange Future |                         | 18.15720    | 18.15720  | 18.23290    | 18.23290     |                | 13.74             | 7,063,150.80 | 389           | 6,016.00         |               |
| £ / R            | 15.00         | Put                     | Foreign Exchange Future | 13.24500    | 0.01325   | 11.81210    | 0.01181      | 13.245         | 17.78             | 0.00         | 0.00          | 0                | 1,123.00      |
| £ / R            | 15.00         | Call                    | Foreign Exchange Future | 3,170.44500 | 3.17045   | 3,244.71210 | 3.24471      | 3,170.445      | 17.78             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 16.04         | Call                    | Foreign Exchange Future | 2,146.21140 | 2.14621   | 2,217.23740 | 2.21724      | 2,146.211      | 14.28             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 16.04         | Put                     | Foreign Exchange Future | 29.01140    | 0.02901   | 24.33740    | 0.02434      | 29.011         | 14.28             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 16.05         | Call                    | Foreign Exchange Future | 2,136.45060 | 2.13645   | 2,207.42470 | 2.20742      | 2,136.451      | 14.24             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 16.05         | Put                     | Foreign Exchange Future | 29.25060    | 0.02925   | 24.52470    | 0.02452      | 29.251         | 14.24             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 16.06         | Call                    | Foreign Exchange Future | 2,126.69230 | 2.12669   | 2,197.61300 | 2.19761      | 2,126.692      | 14.21             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 16.06         | Put                     | Foreign Exchange Future | 29.49230    | 0.02949   | 24.71300    | 0.02471      | 29.492         | 14.21             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 16.50         | Put                     | Foreign Exchange Future | 49.88270    | 0.04988   | 40.08720    | 0.04009      | 49.883         | 13.20             | 0.00         | 0.00          | 0                | 1,123.00      |
| £ / R            | 16.50         | Call                    | Foreign Exchange Future | 1,707.08270 | 1.70708   | 1,772.98720 | 1.77299      | 1,707.083      | 13.20             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 16.65         | Call                    | Foreign Exchange Future | 1,572.27920 | 1.57228   | 1,637.14050 | 1.63714      | 1,572.279      | 13.16             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 16.65         | Put                     | Foreign Exchange Future | 65.07920    | 0.06508   | 54.24050    | 0.05424      | 65.079         | 13.16             | 0.00         | 0.00          | 0                | 18,000.00     |
| £ / R            | 16.88         | Call                    | Foreign Exchange Future | 1,372.68210 | 1.37268   | 1,436.20280 | 1.43620      | 1,372.682      | 13.11             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 16.88         | Put                     | Foreign Exchange Future | 95.48210    | 0.09548   | 83.30280    | 0.08330      | 95.482         | 13.11             | 0.00         | 0.00          | 0                | 50.00         |
| £ / R            | 17.20         | Put                     | Foreign Exchange Future | 155.30210   | 0.15530   | 141.94510   | 0.14195      | 155.302        | 13.04             | 0.00         | 0.00          | 0                | 7,500.00      |
| £ / R            | 17.20         | Call                    | Foreign Exchange Future | 1,112.50210 | 1.11250   | 1,174.84510 | 1.17485      | 1,112.502      | 13.04             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 17.90         | Call                    | Foreign Exchange Future | 660.91850   | 0.66092   | 712.23260   | 0.71223      | 660.919        | 13.54             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 17.90         | Put                     | Foreign Exchange Future | 403.71850   | 0.40372   | 379.33260   | 0.37933      | 403.718        | 13.54             | 0.00         | 0.00          | 0                | 4,000.00      |
| £ / R            | 18.45         | Call                    | Foreign Exchange Future | 422.91590   | 0.42292   | 462.83490   | 0.46283      | 422.916        | 14.23             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 18.45         | Put                     | Foreign Exchange Future | 715.71590   | 0.71572   | 679.93490   | 0.67993      | 715.716        | 14.23             | 0.00         | 0.00          | 0                | 400.00        |
| £ / R            | 19.55         | Put                     | Foreign Exchange Future | 1,566.30900 | 1.56631   | 1,512.68190 | 1.51268      | 1,566.309      | 15.98             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 19.55         | Call                    | Foreign Exchange Future | 173.50900   | 0.17351   | 195.58190   | 0.19558      | 173.509        | 15.98             | 0.00         | 0.00          | 0                | 5,667.00      |
| £ / R            | 19.80         | Call                    | Foreign Exchange Future | 142.03070   | 0.14203   | 160.86930   | 0.16087      | 142.031        | 16.36             | 0.00         | 0.00          | 0                | 12,000.00     |
| £ / R            | 19.80         | Put                     | Foreign Exchange Future | 1,784.83070 | 1.78483   | 1,727.96930 | 1.72797      | 1,784.831      | 16.36             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | On 15/09/2014 | Foreign Exchange Future |                         | 18.45000    | 18.45000  | 18.52790    | 18.52790     |                | 14.28             | 0.00         | 0.00          | 0                | 3,251.00      |
| £ / R            | 16.84         | Call                    | Foreign Exchange Future | 1,767.68810 | 1.76769   | 1,845.65150 | 1.84565      | 1,767.688      | 13.10             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 16.84         | Put                     | Foreign Exchange Future | 157.68810   | 0.15769   | 157.75150   | 0.15775      | 157.688        | 13.10             | 0.00         | 0.00          | 0                | 0.00          |
| £ / R            | 16.85         | Call                    | Foreign Exchange Future | 1,759.65190 | 1.75965   | 1,837.57170 | 1.83757      | 1,759.652      | 13.10             | 0.00         | 0.00          | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility    | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|---------------|---------------|------------------|---------------|
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 16.85  | Put        | 159.65190   |       | 0.15965   |             | 159.67170    | 0.15967        | 159.652           | 13.10         | 0.00          | 0                | 0.00          |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 16.86  | Call       | 1,751.63340 |       | 1.75163   | 1,829.50550 | 1.82951      | 1,751.633      | 13.10             | 0.00          | 0             | 0.00             | 0.00          |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 16.86  | Put        | 161.63340   |       | 0.16163   | 161.60550   | 0.16161      | 161.633        | 13.10             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future |        |            | 18.74430    |       | 18.74430  | 18.82570    | 18.82570     |                | 14.46             | 0.00          | 0             | 0                | 2,600.00      |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.54  | Put        | 387.59920   |       | 0.38760   | 404.82050   | 0.40482      | 387.599        | 13.39             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.54  | Call       | 1,591.89920 |       | 1.59190   | 1,690.52050 | 1.69052      | 1,591.899      | 13.39             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.55  | Call       | 1,585.09820 |       | 1.58510   | 1,683.76250 | 1.68376      | 1,585.098      | 13.40             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.55  | Put        | 390.79820   |       | 0.39080   | 408.06250   | 0.40806      | 390.798        | 13.40             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.56  | Call       | 1,578.31480 |       | 1.57831   | 1,677.02140 | 1.67702      | 1,578.315      | 13.40             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.56  | Put        | 394.01480   |       | 0.39401   | 411.32140   | 0.41132      | 394.015        | 13.40             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 18.50  | Call       | 1,064.70330 |       | 1.06470   | 1,156.01280 | 1.15601      | 1,064.703      | 14.24             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 18.50  | Put        | 820.40330   |       | 0.82040   | 830.31280   | 0.83031      | 820.403        | 14.24             | 0.00          | 0             | 0                | 500.00        |
| £ / R            | On 23/01/2015 | Any day expiry          |        |            | 18.89750    |       | 18.89750  | 18.97940    | 18.97940     |                | 14.70             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.22  | Call       | 1,344.62860 |       | 1.34463   | 1,450.69760 | 1.45070      | 1,344.629      | 13.79             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.22  | Put        | 667.12860   |       | 0.66713   | 691.29760   | 0.69130      | 667.129        | 13.79             | 0.00          | 0             | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.50  | Put        | 812.76050   |       | 0.81276   | 834.73070   | 0.83473      | 812.761        | 14.12             | 0.00          | 0             | 0                | 4,700.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.50  | Call       | 1,210.26050 |       | 1.21026   | 1,314.13070 | 1.31413      | 1,210.261      | 14.12             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.63  | Put        | 885.10070   |       | 0.88510   | 905.82790   | 0.90583      | 885.101        | 14.27             | 0.00          | 0             | 0                | 4,697.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.63  | Call       | 1,152.60070 |       | 1.15260   | 1,255.22790 | 1.25523      | 1,152.601      | 14.27             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.09  | Call       | 971.09060   |       | 0.97109   | 1,068.16540 | 1.06817      | 971.091        | 14.81             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.09  | Put        | 1,163.59060 |       | 1.16359   | 1,178.76540 | 1.17877      | 1,163.591      | 14.81             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.10  | Call       | 967.52990   |       | 0.96753   | 1,064.45070 | 1.06445      | 967.530        | 14.82             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.10  | Put        | 1,170.02990 |       | 1.17003   | 1,185.05070 | 1.18505      | 1,170.030      | 14.82             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.11  | Call       | 963.98380   |       | 0.96398   | 1,060.75020 | 1.06075      | 963.984        | 14.83             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.11  | Put        | 1,176.48380 |       | 1.17648   | 1,191.35020 | 1.19135      | 1,176.484      | 14.83             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.04  | Call       | 496.89090   |       | 0.49689   | 562.34580   | 0.56235      | 496.891        | 17.17             | 0.00          | 0             | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.04  | Put        | 2,639.39090 |       | 2.63939   | 2,622.94580 | 2.62295      | 2,639.391      | 17.17             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.70  | Call       | 397.39160   |       | 0.39739   | 454.18610   | 0.45419      | 397.392        | 17.80             | 0.00          | 0             | 0                | 4,700.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.70  | Put        | 3,199.89160 |       | 3.19989   | 3,174.78610 | 3.17479      | 3,199.892      | 17.80             | 0.00          | 0             | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.72  | Call       | 394.77480   |       | 0.39477   | 451.31960   | 0.45132      | 394.775        | 17.82             | 0.00          | 0             | 0                | 4,697.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.72  | Put        | 3,217.27480 |       | 3.21727   | 3,191.91960 | 3.19192      | 3,217.275      | 17.82             | 0.00          | 0             | 0                | 0.00          |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future |        |            | 0.10489     |       | 0.10489   | 0.10570     | 0.10570      |                | 14.04             | 0.00          | 0             | 0                | 135.00        |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future | 0.09   | Call       | 1,489.45240 |       | 0.01489   | 1,570.04220 | 0.01570      | 1,489.452      | 21.36             | 0.00          | 0             | 0                | 0.00          |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future | 0.09   | Put        | 0.05240     |       | 0.00000   | 0.04220     | 0.00000      | 0.052          | 21.36             | 0.00          | 0             | 0                | 0.00          |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future | 0.10   | Call       | 497.02450   |       | 0.00497   | 575.66030   | 0.00576      | 497.024        | 14.04             | 0.00          | 0             | 0                | 0.00          |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future | 0.10   | Put        | 7.62450     |       | 0.00008   | 5.66030     | 0.00006      | 7.625          | 14.04             | 0.00          | 0             | 0                | 0.00          |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future | 0.11   | Call       | 18.64280    |       | 0.00019   | 30.56590    | 0.00031      | 18.643         | 17.13             | 0.00          | 0             | 0                | 0.00          |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future | 0.11   | Put        | 529.24280   |       | 0.00529   | 460.56590   | 0.00461      | 529.243        | 17.13             | 0.00          | 0             | 0                | 0.00          |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future |        |            | 0.10646     |       | 0.10646   | 0.10727     | 0.10727      |                | 15.30             | 0.00          | 0             | 0                | 12,859.00     |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.09   | Call       | 1,659.43440 |       | 0.01659   | 1,739.34670 | 0.01739      | 1,659.434      | 17.61             | 0.00          | 0             | 0                | 0.00          |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.09   | Put        | 13.93440    |       | 0.00014   | 12.44670    | 0.00012      | 13.934         | 17.61             | 0.00          | 0             | 0                | 0.00          |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.10   | Call       | 754.22860   |       | 0.00754   | 820.32390   | 0.00820      | 754.229        | 15.30             | 0.00          | 0             | 0                | 0.00          |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.10   | Put        | 108.72860   |       | 0.00109   | 93.42390    | 0.00093      | 108.729        | 15.30             | 0.00          | 0             | 0                | 0.00          |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.11   | Call       | 248.80740   |       | 0.00249   | 280.43910   | 0.00280      | 248.807        | 17.34             | 0.00          | 0             | 0                | 0.00          |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.11   | Put        | 603.30740   |       | 0.00603   | 553.53910   | 0.00554      | 603.307        | 17.34             | 0.00          | 0             | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future |        |            | 14.79350    |       | 14.79350  | 14.76220    | 14.76220     |                | 13.00             | 25,888,625.00 | 1,750         | 0                | 78,280.00     |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.49  | Call       | 2,303.57670 |       | 2.30358   | 2,272.27200 | 2.27227      | 2,303.577      | 23.52             | 0.00          | 0             | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.49  | Put        | 0.07670     |       | 0.00008   | 0.07200     | 0.00007      | 0.077          | 23.52             | 0.00          | 0             | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.50  | Call       | 2,293.57900 |       | 2.29358   | 2,262.27430 | 2.26227      | 2,293.579      | 23.46             | 0.00          | 0             | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.50  | Put        | 0.07900     |       | 0.00008   | 0.07430     | 0.00007      | 0.079          | 23.46             | 0.00          | 0             | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.51  | Call       | 2,283.58140 |       | 2.28358   | 2,252.27660 | 2.25228      | 2,283.581      | 23.41             | 0.00          | 0             | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.51  | Put        | 0.08140     |       | 0.00008   | 0.07660     | 0.00008      | 0.081          | 23.41             | 0.00          | 0             | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.65  | Call       | 2,143.62330 |       | 2.14362   | 2,112.31790 | 2.11232      | 2,143.623      | 22.66             | 0.00          | 0             | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.65  | Put        | 0.12330     |       | 0.00012   | 0.11790     | 0.00012      | 0.123          | 22.66             | 0.00          | 0             | 0                | 500.00        |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.85  | Call       | 1,943.72560 |       | 1.94373   | 1,912.42090 | 1.91242      |                | 1,943.726         | 21.58      | 0.00          | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.85  | Put        | 0.22560     |       | 0.00023   | 0.22090     | 0.00022      |                | 0.226             | 21.58      | 0.00          | 0                | 8,800.00      |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 15.35  | Call       | 30.20490    |       | 0.03020   | 29.99210    | 0.02999      |                | 30.205            | 14.90      | 0.00          | 0                | 5,500.00      |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 15.35  | Put        | 586.70490   |       | 0.58670   | 617.79210   | 0.61779      |                | 586.705           | 14.90      | 0.00          | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 15.70  | Call       | 9.53560     |       | 0.00954   | 9.99520     | 0.01000      |                | 9.536             | 16.14      | 0.00          | 0                | 7,700.00      |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 15.70  | Put        | 916.03560   |       | 0.91604   | 947.79520   | 0.94780      |                | 916.036           | 16.14      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future |        |            | 15.00660    |       | 15.00660  | 14.97470    | 14.97470     |                |                   | 13.47      | 41,763,367.80 | 2,783            | 24,480.00     |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.79  | Call       | 1,274.03070 |       | 1.27403   | 1,248.16500 | 1.24817      |                | 1,274.031         | 13.18      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.79  | Put        | 57.43070    |       | 0.05743   | 63.46500    | 0.06346      |                | 57.431            | 13.18      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.80  | Call       | 1,265.16570 |       | 1.26517   | 1,239.38220 | 1.23938      |                | 1,265.166         | 13.17      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.80  | Put        | 58.56570    |       | 0.05857   | 64.68220    | 0.06468      |                | 58.566            | 13.17      | 0.00          | 0                | 27,500.00     |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.81  | Call       | 1,256.31930 |       | 1.25632   | 1,230.61860 | 1.23062      |                | 1,256.319         | 13.16      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.81  | Put        | 59.71930    |       | 0.05972   | 65.91860    | 0.06592      |                | 59.719            | 13.16      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.85  | Call       | 1,221.12380 |       | 1.22112   | 1,195.75960 | 1.19576      |                | 1,221.124         | 13.13      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.85  | Put        | 64.52380    |       | 0.06452   | 71.05960    | 0.07106      |                | 64.524            | 13.13      | 0.00          | 0                | 8,800.00      |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.15  | Call       | 968.20300   |       | 0.96820   | 945.70200   | 0.94570      |                | 968.203           | 12.93      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.15  | Put        | 111.60300   |       | 0.11160   | 121.00200   | 0.12100      |                | 111.603           | 12.93      | 0.00          | 0                | 8,800.00      |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.40  | Call       | 781.33270   |       | 0.78133   | 762.46230   | 0.76246      |                | 781.333           | 12.98      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.40  | Put        | 174.73270   |       | 0.17473   | 187.76230   | 0.18776      |                | 174.733           | 12.98      | 0.00          | 0                | 10,000.00     |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.85  | Put        | 352.57070   |       | 0.35257   | 373.74220   | 0.37374      |                | 352.571           | 13.35      | 0.00          | 0                | 5,000.00      |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.85  | Call       | 509.17070   |       | 0.50917   | 498.44220   | 0.49844      |                | 509.171           | 13.35      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 16.35  | Call       | 124.23420   |       | 0.12423   | 124.01340   | 0.12401      |                | 124.234           | 16.59      | 0.00          | 0                | 4,200.00      |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 16.35  | Put        | 1,467.63420 |       | 1.46763   | 1,499.31340 | 1.49931      |                | 1,467.634         | 16.59      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 16.40  | Call       | 119.13920   |       | 0.11914   | 118.98310   | 0.11898      |                | 119.139           | 16.71      | 0.00          | 0                | 12,500.00     |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 16.40  | Put        | 1,512.53920 |       | 1.51254   | 1,544.28310 | 1.54428      |                | 1,512.539         | 16.71      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future |        |            | 15.26130    |       | 15.26130  | 15.23090    | 15.23090     |                |                   | 14.21      | 0.00          | 0                | 11,920.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.30  | Call       | 1,184.78630 |       | 1.18479   | 1,163.92770 | 1.16393      |                | 1,184.786         | 13.38      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.30  | Put        | 223.48630   |       | 0.22349   | 233.02770   | 0.23303      |                | 223.486           | 13.38      | 0.00          | 0                | 650.00        |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.33  | Call       | 1,162.65340 |       | 1.16265   | 1,142.05560 | 1.14206      |                | 1,162.653         | 13.37      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.33  | Put        | 231.35340   |       | 0.23135   | 241.15560   | 0.24116      |                | 231.353           | 13.37      | 0.00          | 0                | 800.00        |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.34  | Call       | 1,155.32190 |       | 1.15532   | 1,134.81170 | 1.13481      |                | 1,155.322         | 13.37      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.34  | Put        | 234.02190   |       | 0.23402   | 243.91170   | 0.24391      |                | 234.022           | 13.37      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.35  | Put        | 236.71290   |       | 0.23671   | 246.68700   | 0.24669      |                | 236.713           | 13.36      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.35  | Call       | 1,148.01290 |       | 1.14801   | 1,127.58700 | 1.12759      |                | 1,148.013         | 13.36      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.36  | Call       | 1,140.72310 |       | 1.14072   | 1,120.38900 | 1.12039      |                | 1,140.723         | 13.36      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.36  | Put        | 239.42310   |       | 0.23942   | 249.48900   | 0.24949      |                | 239.423           | 13.36      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 16.34  | Call       | 331.02910   |       | 0.33103   | 328.95440   | 0.32895      |                | 331.029           | 16.13      | 0.00          | 0                | 800.00        |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 16.34  | Put        | 1,409.72910 |       | 1.40973   | 1,438.05440 | 1.43805      |                | 1,409.729         | 16.13      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future |        |            | 15.51920    |       | 15.51920  | 15.49180    | 15.49180     |                |                   | 14.82      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.69  | Put        | 145.16690   |       | 0.14517   | 146.74150   | 0.14674      |                | 145.167           | 13.92      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.69  | Call       | 1,974.36690 |       | 1.97437   | 1,948.54150 | 1.94854      |                | 1,974.367         | 13.92      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.70  | Call       | 1,965.95020 |       | 1.96595   | 1,940.17360 | 1.94017      |                | 1,965.950         | 13.91      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.70  | Put        | 146.75020   |       | 0.14675   | 148.37360   | 0.14837      |                | 146.750           | 13.91      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.71  | Call       | 1,957.54700 |       | 1.95755   | 1,931.81650 | 1.93182      |                | 1,957.547         | 13.91      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.71  | Put        | 148.34700   |       | 0.14835   | 150.01650   | 0.15002      |                | 148.347           | 13.91      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 15.82580    |       | 15.82580  | 15.79860    | 15.79860     |                |                   | 15.37      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.94  | Put        | 526.63430   |       | 0.52663   | 535.60740   | 0.53561      |                | 526.634           | 14.39      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.94  | Call       | 1,412.43430 |       | 1.41243   | 1,394.20740 | 1.39421      |                | 1,412.434         | 14.39      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.95  | Call       | 1,406.41460 |       | 1.40641   | 1,388.30360 | 1.38830      |                | 1,406.415         | 14.39      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.95  | Put        | 530.61460   |       | 0.53061   | 539.70360   | 0.53970      |                | 530.615           | 14.39      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.96  | Call       | 1,400.40730 |       | 1.40041   | 1,382.41250 | 1.38241      |                | 1,400.407         | 14.40      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.96  | Put        | 534.60730   |       | 0.53461   | 543.81250   | 0.54381      |                | 534.607           | 14.40      | 0.00          | 0                | 0.00          |
| AIR03/R157       | On 09/03/2016 | Price Contribution      |        |            | 100.00000   |       | 100.00000 | 100.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 08/05/2014 | Index Future            |        |            | 408.50800   |       | 408.50800 | 408.31400   | 408.31400    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AL37             | On 07/08/2014 | Index Future            |        |            | 414.53800   |       | 414.53800 |           | 414.34100    | 414.34100      |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 08/05/2014 | Index Future            |        |            | 479.36300   |       | 479.36300 |           | 479.12200    | 479.12200      |                   |            | 0.00          | 0                | 1.00          |
| AL7T             | On 07/08/2014 | Index Future            |        |            | 486.43900   |       | 486.43900 |           | 486.19400    | 486.19400      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 08/05/2014 | Index Future            |        |            | 437.38900   |       | 437.38900 |           | 436.80800    | 436.80800      |                   |            | 43,738,900.00 | 10               | 718.00        |
| ALBI             | On 07/08/2014 | Index Future            |        |            | 443.84500   |       | 443.84500 |           | 443.25500    | 443.25500      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 06/11/2014 | Index Future            |        |            | 450.80900   |       | 450.80900 |           | 450.21900    | 450.21900      |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future |        |            | 9.56710     |       | 9.56710   |           | 9.63190      | 9.63190        |                   | 11.67      | 478,355.00    | 50               | 16,407.00     |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future | 9.49   | Call       | 142.00570   |       | 0.14201   |           | 190.57890    | 0.19058        | 142.006           | 12.03      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future | 9.49   | Put        | 64.90570    |       | 0.06491   |           | 48.67890     | 0.04868        | 64.906            | 12.03      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future | 9.50   | Put        | 68.33560    |       | 0.06834   |           | 51.35690     | 0.05136        | 68.336            | 11.97      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future | 9.50   | Call       | 135.43560   |       | 0.13544   |           | 183.25690    | 0.18326        | 135.436           | 11.97      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future | 9.51   | Call       | 129.01260   |       | 0.12901   |           | 176.05560    | 0.17606        | 129.013           | 11.91      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future | 9.51   | Put        | 71.91260    |       | 0.07191   |           | 54.15560     | 0.05416        | 71.913            | 11.91      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future |        |            | 9.64710     |       | 9.64710   |           | 9.71170      | 9.71170        |                   | 11.87      | 627,061.50    | 65               | 2,936.00      |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.20   | Call       | 523.91920   |       | 0.52392   |           | 575.94260    | 0.57594        | 523.919           | 11.71      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.20   | Put        | 76.81920    |       | 0.07682   |           | 64.24260     | 0.06424        | 76.819            | 11.71      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.70   | Call       | 221.97530   |       | 0.22198   |           | 253.63220    | 0.25363        | 221.975           | 11.96      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.70   | Put        | 274.87530   |       | 0.27488   |           | 241.93220    | 0.24193        | 274.875           | 11.96      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.89   | Call       | 153.43600   |       | 0.15344   |           | 177.77660    | 0.17778        | 153.436           | 12.29      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.89   | Put        | 396.33600   |       | 0.39634   |           | 356.07660    | 0.35608        | 396.336           | 12.29      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.90   | Call       | 150.39060   |       | 0.15039   |           | 174.37430    | 0.17437        | 150.391           | 12.31      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.90   | Put        | 403.29060   |       | 0.40329   |           | 362.67430    | 0.36267        | 403.291           | 12.31      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.91   | Call       | 147.39740   |       | 0.14740   |           | 171.02730    | 0.17103        | 147.397           | 12.32      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.91   | Put        | 410.29740   |       | 0.41030   |           | 369.32730    | 0.36933        | 410.297           | 12.32      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 10.70  | Put        | 1,078.92530 |       | 1.07893   |           | 1,018.75890  | 1.01876        | 1,078.925         | 13.61      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 10.70  | Call       | 26.02530    |       | 0.02603   |           | 30.45890     | 0.03046        | 26.025            | 13.61      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future |        |            | 9.74920     |       | 9.74920   |           | 9.81520      | 9.81520        |                   | 12.04      | 0.00          | 0                | 2,000.00      |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.54   | Call       | 455.69510   |       | 0.45570   |           | 497.98170    | 0.49798        | 455.695           | 12.00      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.54   | Put        | 246.49510   |       | 0.24650   |           | 222.78170    | 0.22278        | 246.495           | 12.00      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.55   | Call       | 449.97100   |       | 0.44997   |           | 491.97580    | 0.49198        | 449.971           | 12.01      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.55   | Put        | 250.77100   |       | 0.25077   |           | 226.77580    | 0.22678        | 250.771           | 12.01      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.56   | Call       | 444.29350   |       | 0.44429   |           | 486.01860    | 0.48602        | 444.293           | 12.01      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.56   | Put        | 255.09350   |       | 0.25509   |           | 230.81860    | 0.23082        | 255.093           | 12.01      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future |        |            | 9.85510     |       | 9.85510   |           | 9.92260      | 9.92260        |                   | 12.20      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.59   | Put        | 298.10060   |       | 0.29810   |           | 273.71990    | 0.27372        | 298.101           | 12.14      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.59   | Call       | 563.20060   |       | 0.56320   |           | 606.31990    | 0.60632        | 563.201           | 12.14      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.60   | Call       | 557.50230   |       | 0.55750   |           | 600.38890    | 0.60039        | 557.502           | 12.14      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.60   | Put        | 302.40230   |       | 0.30240   |           | 277.78890    | 0.27779        | 302.402           | 12.14      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.61   | Call       | 551.84570   |       | 0.55185   |           | 594.49580    | 0.59450        | 551.846           | 12.14      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.61   | Put        | 306.74570   |       | 0.30675   |           | 281.89580    | 0.28190        | 306.746           | 12.14      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future |        |            | 9.67000     |       | 9.67000   |           | 9.67800      | 9.67800        |                   | 11.68      | 0.00          | 0                | 75.00         |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.94   | Call       | 22.82490    |       | 0.02282   |           | 26.85950     | 0.02686        | 22.825            | 12.83      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.94   | Put        | 292.82490   |       | 0.29282   |           | 288.85950    | 0.28886        | 292.825           | 12.83      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.95   | Call       | 21.54070    |       | 0.02154   |           | 25.42600     | 0.02543        | 21.541            | 12.87      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.95   | Put        | 301.54070   |       | 0.30154   |           | 297.42600    | 0.29743        | 301.541           | 12.87      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.96   | Call       | 20.32390    |       | 0.02032   |           | 24.06260     | 0.02406        | 20.324            | 12.92      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.96   | Put        | 310.32390   |       | 0.31032   |           | 306.06260    | 0.30606        | 310.324           | 12.92      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future |        |            | 9.78890     |       | 9.78890   |           | 9.79640      | 9.79640        |                   | 13.39      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.84   | Call       | 258.62130   |       | 0.25862   |           | 267.25650    | 0.26726        | 258.621           | 13.50      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.84   | Put        | 309.72130   |       | 0.30972   |           | 310.85650    | 0.31086        | 309.721           | 13.50      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.85   | Call       | 254.66940   |       | 0.25467   |           | 263.27650    | 0.26328        | 254.669           | 13.53      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.85   | Put        | 315.76940   |       | 0.31577   |           | 316.87650    | 0.31688        | 315.769           | 13.53      | 0.00          | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.86   | Put        | 321.87200   |       | 0.32187   |           | 322.94850    | 0.32295        | 321.872           | 13.56      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.86   | Call       | 250.77200   |       | 0.25077   |           | 259.34850    | 0.25935        | 250.772           | 13.56      | 0.00          | 0                | 0.00          |
| CF CANDO CAFC    | On 12/12/2014 | Can-Do Future           |        |            | 208.13970   |       | 208.13970 |           | -241.79650   | -241.79650     |                   |            | (178,002.00)  | 682              | 1,942.00      |
| CF CANDO CAFE    | On 12/12/2014 | Can-Do Future           |        |            | 824.29270   |       | 824.29270 |           | 858.05730    | 858.05730      |                   |            | 0.00          | 0                | 26,600.00     |
| CF CANDO CAFH    | On 12/12/2014 | Can-Do Future           |        |            | 899.91440   |       | 899.91440 |           | 936.90750    | 936.90750      |                   |            | 0.00          | 0                | 3,784.00      |
| CF CANDO CAFI    | On 17/03/2014 | Can-Do Future           |        |            | 87.12610    |       | 87.12610  |           | 91.93690     | 91.93690       |                   |            | 0.00          | 0                | 2,500.00      |
| CF CANDO CAFJ    | On 12/12/2014 | Can-Do Future           |        |            | 446.38970   |       | 446.38970 |           | 421.65130    | 421.65130      |                   |            | 38,860.00     | 116              | 4,362.00      |
| CF CANDO CAFK    | On 12/12/2014 | Can-Do Future           |        |            | 791.69480   |       | 791.69480 |           | 826.31800    | 826.31800      |                   |            | 0.00          | 0                | 1,871.00      |
| CF CANDO CAFM    | On 15/09/2014 | Can-Do Future           |        |            | 94.45490    |       | 94.45490  |           | 101.12300    | 101.12300      |                   |            | 0.00          | 0                | 5,000.00      |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future |        |            | 12.16290    |       | 12.16290  |           | 12.13320     | 12.13320       |                   | 13.71      | 0.00          | 0                | 469.00        |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.29  | Call       | 877.46140   |       | 0.87746   |           | 847.15010    | 0.84715        | 877.461           | 17.84      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.29  | Put        | 4.56140     |       | 0.00456   |           | 3.95010      | 0.00395        | 4.561             | 17.84      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.30  | Call       | 867.58980   |       | 0.86759   |           | 837.27470    | 0.83727        | 867.590           | 17.74      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.30  | Put        | 4.68980     |       | 0.00469   |           | 4.07470      | 0.00407        | 4.690             | 17.74      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.31  | Call       | 857.72270   |       | 0.85772   |           | 827.40400    | 0.82740        | 857.723           | 17.65      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.31  | Put        | 4.82270     |       | 0.00482   |           | 4.20400      | 0.00420        | 4.823             | 17.65      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future |        |            | 12.34740    |       | 12.34740  |           | 12.31680     | 12.31680       |                   | 13.98      | 0.00          | 0                | 1,857.00      |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.59  | Call       | 847.64360   |       | 0.84764   |           | 823.59290    | 0.82359        | 847.644           | 13.45      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.59  | Put        | 90.24360    |       | 0.09024   |           | 96.79290     | 0.09679        | 90.244            | 13.45      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.60  | Call       | 839.52520   |       | 0.83953   |           | 815.63730    | 0.81564        | 839.525           | 13.44      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.60  | Put        | 92.12520    |       | 0.09213   |           | 98.83730     | 0.09884        | 92.125            | 13.44      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.61  | Call       | 831.43600   |       | 0.83144   |           | 807.71480    | 0.80771        | 831.436           | 13.43      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.61  | Put        | 94.03600    |       | 0.09404   |           | 100.91480    | 0.10091        | 94.036            | 13.43      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future |        |            | 1.75190     |       | 1.75190   |           | 1.76710      | 1.76710        |                   | 14.00      | 0.00          | 0                | 250.00        |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.69   | Call       | 654.31990   |       | 0.06543   |           | 795.80510    | 0.07958        | 654.320           | 14.74      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.69   | Put        | 35.31990    |       | 0.00353   |           | 24.80510     | 0.00248        | 35.320            | 14.74      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.70   | Call       | 568.52510   |       | 0.05685   |           | 705.77380    | 0.07058        | 568.525           | 14.62      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.70   | Put        | 49.52510    |       | 0.00495   |           | 34.77380     | 0.00348        | 49.525            | 14.62      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.71   | Call       | 487.11520   |       | 0.04871   |           | 618.95840    | 0.06190        | 487.115           | 14.49      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.71   | Put        | 68.11520    |       | 0.00681   |           | 47.95840     | 0.00480        | 68.115            | 14.49      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future |        |            | 1.77210     |       | 1.77210   |           | 1.78770      | 1.78770        |                   | 14.68      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.69   | Call       | 1,032.27530 |       | 0.10323   |           | 1,157.53880  | 0.11575        | 1,032.275         | 14.11      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.69   | Put        | 211.27530   |       | 0.02113   |           | 180.53880    | 0.01805        | 211.275           | 14.11      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.70   | Call       | 960.00290   |       | 0.09600   |           | 1,082.00340  | 0.10820        | 960.003           | 14.06      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.70   | Put        | 239.00290   |       | 0.02390   |           | 205.00340    | 0.02050        | 239.003           | 14.06      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.71   | Put        | 272.82930   |       | 0.02728   |           | 234.76450    | 0.02348        | 272.829           | 14.13      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.71   | Call       | 893.82930   |       | 0.08938   |           | 1,011.76450  | 0.10118        | 893.829           | 14.13      | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             |        |            | 115.33313   |       | 115.33313 |           | 115.05859    | 115.05859      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 113.99 | Call       | 1,343.13000 |       | 1.34313   |           | 1,068.59000  | 1.06859        | 1,343.130         |            | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 113.99 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 114.00 | Call       | 1,333.13000 |       | 1.33313   |           | 1,058.59000  | 1.05859        | 1,333.130         |            | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 114.00 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 114.01 | Call       | 1,323.13000 |       | 1.32313   |           | 1,048.59000  | 1.04859        | 1,323.130         |            | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 114.01 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |



| Contract Details |               |                    | Strike | Call / Put | MTM           | Yield | MarkPrice | Spot Rate     | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|---------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| EL28             | On 07/08/2014 | Bond Future        |        |            | 117.04995     |       | 117.04995 |               | 116.77112    | 116.77112      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future        | 113.99 | Call       | 3,059.95000   |       | 3.05995   | 2,781.12000   | 2.78112      |                | 3,059.950         |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future        | 113.99 | Put        | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future        | 114.00 | Call       | 3,049.95000   |       | 3.04995   | 2,771.12000   | 2.77112      |                | 3,049.950         |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future        | 114.00 | Put        | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future        | 114.01 | Put        | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future        | 114.01 | Call       | 3,039.95000   |       | 3.03995   | 2,761.12000   | 2.76112      |                | 3,039.950         |            | 0.00          | 0                | 0.00          |
| ES18A            | On 20/04/2018 | Price Contribution |        |            | 100.00000     |       | 100.00000 | 100.00000     | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| ES23A            | On 25/01/2023 | Price Contribution |        |            | 100.00000     |       | 100.00000 | 100.00000     | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution |        |            | 100.00000     |       | 100.00000 | 100.00000     | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        |        |            | 9.81224       |       | 81.31384  | 9.84994       | 81.04118     |                |                   |            | 0.00          | 0                | 6,292.00      |
| ES33             | On 08/05/2014 | Bond Future        | 9.54   | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        | 9.54   | Put        | 2,012.37000   |       | 2.01237   | 2,285.03000   | 2.28503      |                | 2,012.370         |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        | 9.55   | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        | 9.55   | Put        | 1,937.08000   |       | 1.93708   | 2,209.74000   | 2.20974      |                | 1,937.080         |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        | 9.56   | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        | 9.56   | Put        | 1,861.89000   |       | 1.86189   | 2,134.55000   | 2.13455      |                | 1,861.890         |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        |        |            | 9.91659       |       | 82.40563  | 9.95551       | 82.12903     |                |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.14  | Call       | 1,567.65000   |       | 1.56765   | 1,291.05000   | 1.29105      |                | 1,567.650         |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.14  | Put        | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.15  | Call       | 1,636.69000   |       | 1.63669   | 1,360.09000   | 1.36009      |                | 1,636.690         |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.15  | Put        | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.16  | Call       | 1,705.64000   |       | 1.70564   | 1,429.04000   | 1.42904      |                | 1,705.640         |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.16  | Put        | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        |        |            | 10.01620      |       | 79.91542  | 10.05614      | 79.63628     |                |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.29  | Call       | 1,883.25000   |       | 1.88325   | 1,604.11000   | 1.60411      |                | 1,883.250         |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.29  | Put        | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.30  | Put        | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.30  | Call       | 1,950.71000   |       | 1.95071   | 1,671.57000   | 1.67157      |                | 1,950.710         |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.31  | Call       | 2,018.07000   |       | 2.01807   | 1,738.93000   | 1.73893      |                | 2,018.070         |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.31  | Put        | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution |        |            | 100.00000     |       | 100.00000 | 100.00000     | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 08/05/2014 | GOVI               |        |            | 436.33800     |       | 436.33800 | 435.81100     | 435.81100    |                |                   |            | 0.00          | 0                | 298.00        |
| GOVI             | On 08/05/2014 | GOVI               | 441.99 | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 08/05/2014 | GOVI               | 441.99 | Put        | 56,520.00000  |       | 5.65200   | 61,790.00000  | 6.17900      |                | 56,520.000        |            | 0.00          | 0                | 0.00          |
| GOVI             | On 08/05/2014 | GOVI               | 442.00 | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 08/05/2014 | GOVI               | 442.00 | Put        | 56,620.00000  |       | 5.66200   | 61,890.00000  | 6.18900      |                | 56,620.000        |            | 0.00          | 0                | 0.00          |
| GOVI             | On 08/05/2014 | GOVI               | 442.01 | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 08/05/2014 | GOVI               | 442.01 | Put        | 56,720.00000  |       | 5.67200   | 61,990.00000  | 6.19900      |                | 56,720.000        |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI               |        |            | 442.77800     |       | 442.77800 | 442.24300     | 442.24300    |                |                   |            | 0.00          | 0                | 175.00        |
| GOVI             | On 07/08/2014 | GOVI               | 459.99 | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI               | 459.99 | Put        | 172,120.00000 |       | 17.21200  | 177,470.00000 | 17.74700     |                | 172,120.000       |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI               | 460.00 | Put        | 172,220.00000 |       | 17.22200  | 177,570.00000 | 17.75700     |                | 172,220.000       |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI               | 460.00 | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI               | 460.01 | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI               | 460.01 | Put        | 172,320.00000 |       | 17.23200  | 177,670.00000 | 17.76700     |                | 172,320.000       |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               |        |            | 449.72600     |       | 449.72600 | 449.19100     | 449.19100    |                |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 448.99 | Call       | 7,360.00000   |       | 0.73600   | 2,010.00000   | 0.20100      |                | 7,360.000         |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 448.99 | Put        | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| GOVI             | On 06/11/2014 | GOVI               | 449.00 | Call       | 7,260.00000 |       | 0.72600   |           | 1,910.00000  | 0.19100        | 7,260.000         |            | 0.00           | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 449.00 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 449.01 | Call       | 7,160.00000 |       | 0.71600   |           | 1,810.00000  | 0.18100        | 7,160.000         |            | 0.00           | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 449.01 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        |        |            | 109.86168   |       | 109.86168 |           | 109.64897    | 109.64897      |                   |            | 0.00           | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 110.99 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 110.99 | Put        | 1,128.32000 |       | 1.12832   |           | 1,341.03000  | 1.34103        | 1,128.320         |            | 0.00           | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 111.00 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 111.00 | Put        | 1,138.32000 |       | 1.13832   |           | 1,351.03000  | 1.35103        | 1,138.320         |            | 0.00           | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 111.01 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 111.01 | Put        | 1,148.32000 |       | 1.14832   |           | 1,361.03000  | 1.36103        | 1,148.320         |            | 0.00           | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        |        |            | 110.37464   |       | 110.37464 |           | 110.15863    | 110.15863      |                   |            | 0.00           | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        | 108.99 | Call       | 1,384.64000 |       | 1.38464   |           | 1,168.63000  | 1.16863        | 1,384.640         |            | 0.00           | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        | 108.99 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        | 109.00 | Call       | 1,374.64000 |       | 1.37464   |           | 1,158.63000  | 1.15863        | 1,374.640         |            | 0.00           | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        | 109.00 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        | 109.01 | Call       | 1,364.64000 |       | 1.36464   |           | 1,148.63000  | 1.14863        | 1,364.640         |            | 0.00           | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        | 109.01 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2025            | On 31/01/2025 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        |        |            | 108.98843   |       | 108.98843 |           | 108.58974    | 108.58974      |                   |            | 0.00           | 0                | 57.00         |
| I2038            | On 08/05/2014 | Bond Future        | 108.99 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        | 108.99 | Put        | 1.57000     |       | 0.00157   |           | 400.26000    | 0.40026        | 1.570             |            | 0.00           | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        | 109.00 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        | 109.00 | Put        | 11.57000    |       | 0.01157   |           | 410.26000    | 0.41026        | 11.570            |            | 0.00           | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        | 109.01 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        | 109.01 | Put        | 21.57000    |       | 0.02157   |           | 420.26000    | 0.42026        | 21.570            |            | 0.00           | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        |        |            | 109.34808   |       | 109.34808 |           | 108.94334    | 108.94334      |                   |            | 0.00           | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        | 105.99 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        | 105.99 | Call       | 3,358.08000 |       | 3.35808   |           | 2,953.34000  | 2.95334        | 3,358.080         |            | 0.00           | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        | 106.00 | Call       | 3,348.08000 |       | 3.34808   |           | 2,943.34000  | 2.94334        | 3,348.080         |            | 0.00           | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        | 106.00 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        | 106.01 | Call       | 3,338.08000 |       | 3.33808   |           | 2,933.34000  | 2.93334        | 3,338.080         |            | 0.00           | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        | 106.01 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| I2046            | On 08/05/2014 | Bond Future        |        |            | 107.23316   |       | 107.23316 |           | 106.99513    | 106.99513      |                   |            | 123,318,134.00 | 1,150            | 3,088.00      |
| I2046            | On 08/05/2014 | Bond Future        | 104.34 | Call       | 2,893.16000 |       | 2.89316   |           | 2,655.13000  | 2.65513        | 2,893.160         |            | 0.00           | 0                | 0.00          |
| I2046            | On 08/05/2014 | Bond Future        | 104.34 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2046            | On 08/05/2014 | Bond Future        | 104.35 | Call       | 2,883.16000 |       | 2.88316   |           | 2,645.13000  | 2.64513        | 2,883.160         |            | 0.00           | 0                | 0.00          |
| I2046            | On 08/05/2014 | Bond Future        | 104.35 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2046            | On 08/05/2014 | Bond Future        | 104.36 | Call       | 2,873.16000 |       | 2.87316   |           | 2,635.13000  | 2.63513        | 2,873.160         |            | 0.00           | 0                | 0.00          |
| I2046            | On 08/05/2014 | Bond Future        | 104.36 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        |        |            | 108.82927   |       | 108.82927 |           | 108.58776    | 108.58776      |                   |            | 0.00           | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        | 104.43 | Call       | 4,399.27000 |       | 4.39927   |           | 4,157.76000  | 4.15776        | 4,399.270         |            | 0.00           | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        | 104.43 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        | 104.44 | Call       | 4,389.27000 |       | 4.38927   |           | 4,147.76000  | 4.14776        | 4,389.270         |            | 0.00           | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        | 104.44 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        | 104.45 | Call       | 4,379.27000 |       | 4.37927   |           | 4,137.76000  | 4.13776        | 4,379.270         |            | 0.00           | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        | 104.45 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future        |        |            | 109.21464   |       | 109.21464 |           | 108.97152    | 108.97152      |                   |            | 0.00           | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future        | 104.43 | Call       | 4,784.64000 |       | 4.78464   |           | 4,541.52000  | 4.54152        | 4,784.640         |            | 0.00           | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future        | 104.43 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future        | 104.44 | Call       | 4,774.64000 |       | 4.77464   |           | 4,531.52000  | 4.53152        | 4,774.640         |            | 0.00           | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future        | 104.44 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| I2046            | On 06/11/2014 | Bond Future             | 104.45 | Call       | 4,764.64000 |       | 4.76464   |           | 4,521.52000  | 4.52152        | 4,764.640         |            | 0.00          | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future             | 104.45 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future             |        |            | 114.19017   |       | 114.19017 |           | 113.64074    | 113.64074      |                   |            | 0.00          | 0                | 472.00        |
| I2050            | On 08/05/2014 | Bond Future             | 114.99 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future             | 114.99 | Put        | 799.83000   |       | 0.79983   |           | 1,349.26000  | 1.34926        | 799.830           |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future             | 115.00 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future             | 115.00 | Put        | 809.83000   |       | 0.80983   |           | 1,359.26000  | 1.35926        | 809.830           |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future             | 115.01 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future             | 115.01 | Put        | 819.83000   |       | 0.81983   |           | 1,369.26000  | 1.36926        | 819.830           |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             |        |            | 114.48638   |       | 114.48638 |           | 113.92865    | 113.92865      |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             | 111.99 | Call       | 2,496.38000 |       | 2.49638   |           | 1,938.65000  | 1.93865        | 2,496.380         |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             | 111.99 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             | 112.00 | Call       | 2,486.38000 |       | 2.48638   |           | 1,928.65000  | 1.92865        | 2,486.380         |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             | 112.00 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             | 112.01 | Call       | 2,476.38000 |       | 2.47638   |           | 1,918.65000  | 1.91865        | 2,476.380         |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             | 112.01 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IGOV             | On 08/05/2014 | Index Future            |        |            | 200.99600   |       | 200.99600 |           | 200.68900    | 200.68900      |                   |            | 0.00          | 0                | 1,266.00      |
| IGOV             | On 07/08/2014 | Index Future            |        |            | 203.98700   |       | 203.98700 |           | 203.67600    | 203.67600      |                   |            | 0.00          | 0                | 90.00         |
| IGOV             | On 06/11/2014 | Index Future            |        |            | 207.21200   |       | 207.21200 |           | 206.90000    | 206.90000      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 08/05/2014 | Index Future            |        |            | 544.32500   |       | 544.32500 |           | 543.45600    | 543.45600      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 07/08/2014 | Index Future            |        |            | 552.20400   |       | 552.20400 |           | 551.32400    | 551.32400      |                   |            | 0.00          | 0                | 210.00        |
| J201             | On 22/12/2014 | Interest Rate Swap      |        |            | 8.65500     |       | 0.05139   |           | 8.65500      | 0.05139        |                   | 15.00      | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 19/03/2014 | Jibar Tradeable Future  |        |            | 5.76000     |       | 94.24000  |           | 5.76000      | 94.24000       |                   |            | 0.00          | 0                | 4,000.00      |
| JIBAR FUTURE     | On 16/04/2014 | Jibar Tradeable Future  |        |            | 6.03000     |       | 93.97000  |           | 5.96000      | 94.04000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/05/2014 | Jibar Tradeable Future  |        |            | 6.13000     |       | 93.87000  |           | 6.06000      | 93.94000       |                   |            | 0.00          | 0                | 4,000.00      |
| JIBAR FUTURE     | On 18/06/2014 | Jibar Tradeable Future  |        |            | 6.40000     |       | 93.60000  |           | 6.41000      | 93.59000       |                   |            | 0.00          | 0                | 2,000.00      |
| JIBAR FUTURE     | On 16/07/2014 | Jibar Tradeable Future  |        |            | 6.50000     |       | 93.50000  |           | 6.51000      | 93.49000       |                   |            | 0.00          | 0                | 1,000.00      |
| JIBAR FUTURE     | On 20/08/2014 | Jibar Tradeable Future  |        |            | 6.75000     |       | 93.25000  |           | 6.76000      | 93.24000       |                   |            | 0.00          | 0                | 600.00        |
| JIBAR FUTURE     | On 17/09/2014 | Jibar Tradeable Future  |        |            | 6.85000     |       | 93.15000  |           | 6.86000      | 93.14000       |                   |            | 0.00          | 0                | 1,000.00      |
| JIBAR FUTURE     | On 17/12/2014 | Jibar Tradeable Future  |        |            | 7.47000     |       | 92.53000  |           | 7.48000      | 92.52000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/03/2015 | Jibar Tradeable Future  |        |            | 7.71000     |       | 92.29000  |           | 7.76000      | 92.24000       |                   |            | 0.00          | 0                | 2,850.00      |
| JIBAR FUTURE     | On 17/06/2015 | Jibar Tradeable Future  |        |            | 7.87000     |       | 92.13000  |           | 7.91000      | 92.09000       |                   |            | 0.00          | 0                | 5,400.00      |
| JIBAR FUTURE     | On 16/09/2015 | Jibar Tradeable Future  |        |            | 8.03000     |       | 91.97000  |           | 8.07000      | 91.93000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/12/2015 | Jibar Tradeable Future  |        |            | 8.18000     |       | 91.82000  |           | 8.22000      | 91.78000       |                   |            | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | Foreign Exchange Future |        |            | 9.00290     |       | 9.00290   |           | 9.01840      | 9.01840        |                   | 10.81      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | Foreign Exchange Future | 8.14   | Call       | 863.10600   |       | 0.86311   |           | 878.58330    | 0.87858        | 863.106           | 16.47      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | Foreign Exchange Future | 8.14   | Put        | 0.20600     |       | 0.00021   |           | 0.18330      | 0.00018        | 0.206             | 16.47      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | Foreign Exchange Future | 8.15   | Call       | 853.11930   |       | 0.85312   |           | 868.59470    | 0.86859        | 853.119           | 16.38      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | Foreign Exchange Future | 8.15   | Put        | 0.21930     |       | 0.00022   |           | 0.19470      | 0.00019        | 0.219             | 16.38      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | Foreign Exchange Future | 8.16   | Call       | 843.13350   |       | 0.84313   |           | 858.60680    | 0.85861        | 843.134           | 16.30      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | Foreign Exchange Future | 8.16   | Put        | 0.23350     |       | 0.00023   |           | 0.20680      | 0.00021        | 0.234             | 16.30      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future |        |            | 9.08690     |       | 9.08690   |           | 9.10100      | 9.10100        |                   |            | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future | 8.44   | Call       | 668.64340   |       | 0.66864   |           | 681.76860    | 0.68177        | 668.643           | 10.48      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future | 8.44   | Put        | 21.74340    |       | 0.02174   |           | 20.76860     | 0.02077        | 21.743            | 10.48      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future | 8.45   | Put        | 22.60900    |       | 0.02261   |           | 21.60530     | 0.02161        | 22.609            | 10.46      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future | 8.45   | Call       | 659.50900   |       | 0.65951   |           | 672.60530    | 0.67261        | 659.509           | 10.46      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future | 8.46   | Call       | 650.40470   |       | 0.65040   |           | 663.47060    | 0.66347        | 650.405           | 10.44      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future | 8.46   | Put        | 23.50470    |       | 0.02350   |           | 22.47060     | 0.02247        | 23.505            | 10.44      | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM                     | Yield        | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|--------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| QUANTO € / \$    | On 17/03/2014 |            | Foreign Exchange Future | 1.37960      | 1.37960   |           | 1.36810      | 1.36810        |                   |            | 0.00           | 0                | 790.00        |
| QUANTO € / \$    | On 13/06/2014 |            | Foreign Exchange Future | 1.37960      | 1.37960   |           | 1.36810      | 1.36810        |                   |            | 0.00           | 0                | 75.00         |
| R / ¥EN          | On 17/03/2014 |            | Foreign Exchange Future | 9.55190      | 9.55190   | 0.10469   | 9.48080      | 9.48080        |                   | 14.64      | 0.00           | 0                | 2,000.00      |
| R / ¥EN          | On 17/03/2014 | 10.04      | Call                    | 77.07230     | 0.00771   | 0.10469   | 53.45720     | 0.00535        | 77.072            | 14.69      | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 17/03/2014 | 10.04      | Put                     | 4,958.07230  | 0.49581   | 0.10469   | 5,645.45720  | 0.56455        | 4,958.072         | 14.69      | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 17/03/2014 | 10.05      | Call                    | 71.65570     | 0.00717   | 0.10469   | 51.66200     | 0.00517        | 71.656            | 14.69      | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 17/03/2014 | 10.05      | Put                     | 5,052.65570  | 0.50527   | 0.10469   | 5,743.66200  | 0.57437        | 5,052.656         | 14.69      | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 17/03/2014 | 10.06      | Put                     | 5,149.90620  | 0.51499   | 0.10469   | 5,841.94770  | 0.58419        | 5,149.906         | 14.80      | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 17/03/2014 | 10.06      | Call                    | 68.90620     | 0.00689   | 0.10469   | 49.94770     | 0.00499        | 68.906            | 14.80      | 0.00           | 0                | 0.00          |
| R157             | On 08/05/2014 |            | Bond Future             | 7.32735      | 109.88026 |           | 7.35583      | 109.84251      |                   | 1.92       | 165,699,432.08 | 1,508            | 24,034.00     |
| R157             | On 08/05/2014 | 5.19       | Put                     | 2,887.45000  | 2.88745   |           | 2,927.31000  | 2.92731        | 2,887.450         | 1.85       | 0.00           | 0                | 0.00          |
| R157             | On 08/05/2014 | 5.19       | Call                    | 0.15000      | 0.00015   |           | 2.26000      | 0.00226        | 0.150             | 1.85       | 0.00           | 0                | 0.00          |
| R157             | On 08/05/2014 | 5.20       | Call                    | 0.16000      | 0.00016   |           | 2.34000      | 0.00234        | 0.160             | 1.85       | 0.00           | 0                | 0.00          |
| R157             | On 08/05/2014 | 5.20       | Put                     | 2,873.70000  | 2.87370   |           | 2,913.63000  | 2.91363        | 2,873.700         | 1.85       | 0.00           | 0                | 0.00          |
| R157             | On 08/05/2014 | 5.21       | Call                    | 0.17000      | 0.00017   |           | 2.42000      | 0.00242        | 0.170             | 1.85       | 0.00           | 0                | 0.00          |
| R157             | On 08/05/2014 | 5.21       | Put                     | 2,859.95000  | 2.85995   |           | 2,899.95000  | 2.89995        | 2,859.950         | 1.85       | 0.00           | 0                | 0.00          |
| R157             | On 07/08/2014 |            | Bond Future             | 7.65222      | 111.50221 |           | 7.68762      | 111.46407      |                   | 1.64       | 0.00           | 0                | 13,000.00     |
| R157             | On 07/08/2014 | 6.74       | Call                    | 130.05000    | 0.13005   |           | 241.78000    | 0.24178        | 130.050           | 1.58       | 0.00           | 0                | 0.00          |
| R157             | On 07/08/2014 | 6.74       | Put                     | 1,119.78000  | 1.11978   |           | 1,269.65000  | 1.26965        | 1,119.780         | 1.58       | 0.00           | 0                | 0.00          |
| R157             | On 07/08/2014 | 6.75       | Call                    | 132.23000    | 0.13223   |           | 244.56000    | 0.24456        | 132.230           | 1.58       | 0.00           | 0                | 0.00          |
| R157             | On 07/08/2014 | 6.75       | Put                     | 1,111.04000  | 1.11104   |           | 1,261.51000  | 1.26151        | 1,111.040         | 1.58       | 0.00           | 0                | 0.00          |
| R157             | On 07/08/2014 | 6.76       | Call                    | 134.64000    | 0.13464   |           | 247.37000    | 0.24737        | 134.640           | 1.58       | 0.00           | 0                | 0.00          |
| R157             | On 07/08/2014 | 6.76       | Put                     | 1,102.53000  | 1.10253   |           | 1,253.40000  | 1.25340        | 1,102.530         | 1.58       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 |            | Bond Future             | 8.06741      | 106.43800 |           | 8.11098      | 106.40183      |                   | 1.46       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | 6.19       | Call                    | 62.29000     | 0.06229   |           | 140.55000    | 0.14055        | 62.290            | 1.41       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | 6.19       | Put                     | 1,640.28000  | 1.64028   |           | 1,754.71000  | 1.75471        | 1,640.280         | 1.41       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | 6.20       | Call                    | 63.17000     | 0.06317   |           | 141.92000    | 0.14192        | 63.170            | 1.41       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | 6.20       | Put                     | 1,632.65000  | 1.63265   |           | 1,747.57000  | 1.74757        | 1,632.650         | 1.41       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | 6.21       | Put                     | 1,625.04000  | 1.62504   |           | 1,740.45000  | 1.74045        | 1,625.040         | 1.41       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | 6.21       | Call                    | 64.06000     | 0.06406   |           | 143.30000    | 0.14330        | 64.060            | 1.41       | 0.00           | 0                | 0.00          |
| R157             | On 15/09/2015 |            | Price Contribution      | 100.00000    | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R157/R201        | On 15/09/2015 |            | Price Contribution      | 100.00000    | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R157/R206        | On 15/09/2015 |            | Price Contribution      | 100.00000    | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 |            | Bond Future             | 8.61571      | 118.42565 |           | 8.63733      | 118.24531      |                   | 13.55      | 8,881,923.75   | 75               | 51,154.00     |
| R186             | On 08/05/2014 | 7.09       | Call                    | 75.63000     | 0.07563   |           | 109.28000    | 0.10928        | 75.630            | 13.21      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | 7.09       | Put                     | 13,873.49000 | 13.87349  |           | 14,087.48000 | 14.08748       | 13,873.490        | 13.21      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | 7.10       | Call                    | 78.18000     | 0.07818   |           | 112.57000    | 0.11257        | 78.180            | 13.21      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | 7.10       | Put                     | 13,778.30000 | 13.77830  |           | 13,993.03000 | 13.99303       | 13,778.300        | 13.21      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | 7.11       | Call                    | 80.81000     | 0.08081   |           | 115.95000    | 0.11595        | 80.810            | 13.21      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | 7.11       | Put                     | 13,683.30000 | 13.68330  |           | 13,898.78000 | 13.89878       | 13,683.300        | 13.21      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | 7.50       | Call                    | 262.87000    | 0.26287   |           | 334.22000    | 0.33422        | 262.870           | 13.21      | 0.00           | 0                | 1,933.00      |
| R186             | On 08/05/2014 | 7.50       | Put                     | 10,135.91000 | 10.13591  |           | 10,387.60000 | 10.38760       | 10,135.910        | 13.21      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | 8.25       | Call                    | 1,500.36000  | 1.50036   |           | 1,633.86000  | 1.63386        | 1,500.360         | 13.38      | 0.00           | 0                | 10,000.00     |
| R186             | On 08/05/2014 | 8.25       | Put                     | 4,612.32000  | 4.61232   |           | 4,926.16000  | 4.92616        | 4,612.320         | 13.38      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | 8.40       | Call                    | 1,964.04000  | 1.96404   |           | 2,095.79000  | 2.09579        | 1,964.040         | 13.43      | 0.00           | 0                | 1,000.00      |
| R186             | On 08/05/2014 | 8.40       | Put                     | 3,785.45000  | 3.78545   |           | 4,097.54000  | 4.09754        | 3,785.450         | 13.43      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | 8.50       | Call                    | 2,318.90000  | 2.31890   |           | 2,445.83000  | 2.44583        | 2,318.900         | 13.47      | 0.00           | 0                | 900.00        |
| R186             | On 08/05/2014 | 8.50       | Put                     | 3,290.93000  | 3.29093   |           | 3,598.20000  | 3.59820        | 3,290.930         | 13.47      | 0.00           | 0                | 1,933.00      |
| R186             | On 08/05/2014 | 8.75       | Call                    | 3,362.31000  | 3.36231   |           | 3,468.96000  | 3.46896        | 3,362.310         | 13.55      | 0.00           | 0                | 6,000.00      |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R186             | On 08/05/2014 | Bond Future        | 8.75   | Put        | 2,248.55000  |       | 2.24855   |           | 2,535.54000  | 2.53554        | 2,248.550         | 13.55      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 8.80   | Call       | 3,598.31000  |       | 3.59831   |           | 3,698.98000  | 3.69898        | 3,598.310         | 13.57      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 8.80   | Put        | 2,073.75000  |       | 2.07375   |           | 2,354.76000  | 2.35476        | 2,073.750         | 13.57      | 0.00          | 0                | 900.00        |
| R186             | On 08/05/2014 | Bond Future        | 9.00   | Call       | 4,621.53000  |       | 4.62153   |           | 4,693.10000  | 4.69310        | 4,621.530         | 13.66      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 9.00   | Put        | 1,474.56000  |       | 1.47456   |           | 1,726.47000  | 1.72647        | 1,474.560         | 13.66      | 0.00          | 0                | 400.00        |
| R186             | On 08/05/2014 | Bond Future        | 9.10   | Call       | 5,177.08000  |       | 5.17708   |           | 5,231.02000  | 5.23102        | 5,177.080         | 13.71      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 9.10   | Put        | 1,231.22000  |       | 1.23122   |           | 1,465.50000  | 1.46550        | 1,231.220         | 13.71      | 0.00          | 0                | 1,500.00      |
| R186             | On 08/05/2014 | Bond Future        | 9.25   | Call       | 6,056.57000  |       | 6.05657   |           | 6,082.49000  | 6.08249        | 6,056.570         | 13.78      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 9.25   | Put        | 927.48000    |       | 0.92748   |           | 1,133.74000  | 1.13374        | 927.480           | 13.78      | 0.00          | 0                | 10,000.00     |
| R186             | On 08/05/2014 | Bond Future        | 9.75   | Call       | 9,267.91000  |       | 9.26791   |           | 9,204.95000  | 9.20495        | 9,267.910         | 14.00      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 9.75   | Put        | 321.96000    |       | 0.32196   |           | 439.34000    | 0.43934        | 321.960           | 14.00      | 0.00          | 0                | 6,000.00      |
| R186             | On 07/08/2014 | Bond Future        |        |            | 8.70684      |       | 114.88023 |           | 8.72927      | 114.69716      |                   | 13.35      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.29   | Call       | 2,557.70000  |       | 2.55770   |           | 2,817.15000  | 2.81715        | 2,557.700         | 13.19      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.29   | Put        | 6,036.40000  |       | 6.03640   |           | 6,478.92000  | 6.47892        | 6,036.400         | 13.19      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.30   | Call       | 2,588.52000  |       | 2.58852   |           | 2,848.46000  | 2.84846        | 2,588.520         | 13.20      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.30   | Put        | 5,982.04000  |       | 5.98204   |           | 6,425.05000  | 6.42505        | 5,982.040         | 13.20      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.31   | Call       | 2,619.57000  |       | 2.61957   |           | 2,879.99000  | 2.87999        | 2,619.570         | 13.20      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.31   | Put        | 5,927.99000  |       | 5.92799   |           | 6,371.48000  | 6.37148        | 5,927.990         | 13.20      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.92   | Call       | 4,961.61000  |       | 4.96161   |           | 5,196.69000  | 5.19669        | 4,961.610         | 13.43      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.92   | Put        | 3,238.39000  |       | 3.23839   |           | 3,656.54000  | 3.65654        | 3,238.390         | 13.43      | 0.00          | 0                | 840.00        |
| R186             | On 06/11/2014 | Bond Future        |        |            | 8.78844      |       | 116.68496 |           | 8.81140      | 116.50146      |                   | 12.78      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.14   | Call       | 2,734.78000  |       | 2.73478   |           | 3,135.84000  | 3.13584        | 2,734.780         | 12.57      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.14   | Put        | 8,094.12000  |       | 8.09412   |           | 8,678.68000  | 8.67868        | 8,094.120         | 12.57      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.15   | Call       | 2,763.16000  |       | 2.76316   |           | 3,164.51000  | 3.16451        | 2,763.160         | 12.57      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.15   | Put        | 8,037.19000  |       | 8.03719   |           | 8,622.04000  | 8.62204        | 8,037.190         | 12.57      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.16   | Call       | 2,791.36000  |       | 2.79136   |           | 3,193.34000  | 3.19334        | 2,791.360         | 12.58      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.16   | Put        | 7,980.17000  |       | 7.98017   |           | 8,565.65000  | 8.56565        | 7,980.170         | 12.58      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 9.17   | Put        | 3,587.45000  |       | 3.58745   |           | 4,139.37000  | 4.13937        | 3,587.450         | 12.98      | 0.00          | 0                | 2,010.00      |
| R186             | On 06/11/2014 | Bond Future        | 9.17   | Call       | 6,583.67000  |       | 6.58367   |           | 6,952.09000  | 6.95209        | 6,583.670         | 12.98      | 0.00          | 0                | 0.00          |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R186/R157        | On 21/12/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        |        |            | 273.63491    |       | 273.63491 |           | 273.63784    | 273.63784      |                   |            | 20,522,618.25 | 75               | 2,049.00      |
| R197             | On 08/05/2014 | Bond Future        | 249.99 | Call       | 23,644.91000 |       | 23.64491  |           | 23,647.84000 | 23.64784       | 23,644.910        | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        | 249.99 | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        | 250.00 | Call       | 23,634.91000 |       | 23.63491  |           | 23,637.84000 | 23.63784       | 23,634.910        | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        | 250.00 | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        | 250.01 | Call       | 23,624.91000 |       | 23.62491  |           | 23,627.84000 | 23.62784       | 23,624.910        | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        | 250.01 | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        |        |            | 271.90435    |       | 271.90435 |           | 271.90722    | 271.90722      |                   |            | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        | 269.99 | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        | 269.99 | Call       | 1,914.35000  |       | 1.91435   |           | 1,917.22000  | 1.91722        | 1,914.350         | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        | 270.00 | Call       | 1,904.35000  |       | 1.90435   |           | 1,907.22000  | 1.90722        | 1,904.350         | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        | 270.00 | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        | 270.01 | Call       | 1,894.35000  |       | 1.89435   |           | 1,897.22000  | 1.89722        | 1,894.350         | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        | 270.01 | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        |        |            | 6.82488      |       | 104.55132 |           | 6.75532      | 104.59257      |                   | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.74   | Put        | 1,250.30000  |       | 1.25030   |           | 1,212.36000  | 1.21236        | 1,250.300         | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.74   | Call       | 0.43000      |       | 0.00043   |           | 3.74000      | 0.00374        | 0.430             | 1.00       | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield       | MarkPrice | Spot Rate    | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------------|-----------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R201             | On 08/05/2014 | Bond Future        | 4.75   | Call       |              | 0.45000     | 0.00045   |              | 3.85000      | 0.00385        | 0.450             | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.75   | Put        | 1,244.26000  |             | 0.00045   | 1,206.41000  | 1.20641      | 1,244.260      |                   | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.76   | Call       |              | 0.47000     | 0.00047   | 3.96000      | 0.00396      | 0.470          |                   | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.76   | Put        | 1,238.22000  |             | 0.00047   | 1,200.46000  | 1.20046      | 1,238.220      |                   | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        |        |            |              | 7.37545     | 101.68337 | 7.25804      | 101.72513    |                |                   | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.29   | Call       |              | 45.88000    | 0.04588   | 40.28000     | 0.04028      | 45.880         |                   | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.29   | Put        | 792.77000    |             | 0.04588   | 745.41000    | 0.74541      | 792.770        |                   | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.30   | Call       |              | 46.36000    | 0.04636   | 40.74000     | 0.04074      | 46.360         |                   | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.30   | Put        | 789.64000    |             | 0.04636   | 742.26000    | 0.74226      | 789.640        |                   | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.31   | Call       |              | 46.85000    | 0.04685   | 41.21000     | 0.04121      | 46.850         |                   | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.31   | Put        | 786.53000    |             | 0.04685   | 739.13000    | 0.73913      | 786.530        |                   | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 22/12/2014 | Price Contribution |        |            |              | 100.00000   | 100.00000 | 100.00000    | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| R201/R206        | On 22/12/2014 | Price Contribution |        |            |              | 100.00000   | 100.00000 | 100.00000    | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        |        |            |              | 213.85431   | 213.85431 | 213.22451    | 213.22451    |                |                   | 12.35      | 0.00          | 0                | 44,448.00     |
| R202             | On 08/05/2014 | Bond Future        | 214.99 | Call       |              | 4,213.74000 | 4.21374   | 3,956.31000  | 3.95631      | 4,213.740      |                   | 12.80      | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 214.99 | Put        | 5,349.43000  |             | 4.21374   | 5,721.80000  | 5.72180      | 5,349.430      |                   | 12.80      | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 215.00 | Call       |              | 4,209.23000 | 4.20923   | 3,952.00000  | 3.95200      | 4,209.230      |                   | 12.80      | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 215.00 | Put        | 5,354.92000  |             | 4.20923   | 5,727.49000  | 5.72749      | 5,354.920      |                   | 12.80      | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 215.01 | Call       |              | 4,204.72000 | 4.20472   | 3,947.70000  | 3.94770      | 4,204.720      |                   | 12.80      | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 215.01 | Put        | 5,360.41000  |             | 4.20472   | 5,733.19000  | 5.73319      | 5,360.410      |                   | 12.80      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        |        |            |              | 213.95472   | 213.95472 | 213.31553    | 213.31553    |                |                   | 12.20      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        | 207.99 | Put        | 4,436.03000  |             | 4.43603   | 4,685.99000  | 4.68599      | 4,436.030      |                   | 12.60      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        | 207.99 | Call       | 10,400.75000 |             | 4.43603   | 10,011.52000 | 10.01152     | 10,400.750     |                   | 12.60      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        | 208.00 | Call       | 10,394.58000 |             | 4.43603   | 10,005.50000 | 10.00550     | 10,394.580     |                   | 12.60      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        | 208.00 | Put        | 4,439.86000  |             | 4.43986   | 4,689.97000  | 4.68997      | 4,439.860      |                   | 12.60      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        | 208.01 | Call       | 10,388.41000 |             | 4.43986   | 9,999.47000  | 9.99947      | 10,388.410     |                   | 12.60      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        | 208.01 | Put        | 4,443.69000  |             | 4.44369   | 4,693.94000  | 4.69394      | 4,443.690      |                   | 12.60      | 0.00          | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution |        |            |              | 100.00000   | 100.00000 | 100.00000    | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        |        |            |              | 8.54738     | 96.67681  | 8.55367      | 96.63966     |                |                   | 11.71      | 0.00          | 0                | 12,886.00     |
| R2023            | On 08/05/2014 | Bond Future        | 7.59   | Call       |              | 283.72000   | 0.28372   | 343.35000    | 0.34335      | 283.720        |                   | 11.42      | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.59   | Put        | 6,161.56000  |             | 0.28372   | 6,258.34000  | 6.25834      | 6,161.560      |                   | 11.42      | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.60   | Call       |              | 291.22000   | 0.29122   | 351.38000    | 0.35138      | 291.220        |                   | 11.42      | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.60   | Put        | 6,105.31000  |             | 0.29122   | 6,202.62000  | 6.20262      | 6,105.310      |                   | 11.42      | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.61   | Call       |              | 298.88000   | 0.29888   | 359.57000    | 0.35957      | 298.880        |                   | 11.43      | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.61   | Put        | 6,049.27000  |             | 0.29888   | 6,147.11000  | 6.14711      | 6,049.270      |                   | 11.43      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        |        |            |              | 8.65037     | 97.99108  | 8.65694      | 97.95326     |                |                   | 11.25      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.49   | Put        | 3,394.09000  |             | 8.65037   | 3,604.32000  | 3.60432      | 3,394.090      |                   | 11.18      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.49   | Call       | 2,465.00000  |             | 8.65037   | 2,637.41000  | 2.63741      | 2,465.000      |                   | 11.18      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.50   | Call       | 2,491.19000  |             | 8.65037   | 2,663.61000  | 2.66361      | 2,491.190      |                   | 11.18      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.50   | Put        | 3,362.01000  |             | 8.65037   | 3,572.25000  | 3.57225      | 3,362.010      |                   | 11.18      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.51   | Call       | 2,517.55000  |             | 8.65037   | 2,689.97000  | 2.68997      | 2,517.550      |                   | 11.18      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.51   | Put        | 3,330.14000  |             | 8.65037   | 3,540.38000  | 3.54038      | 3,330.140      |                   | 11.18      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        |        |            |              | 8.74728     | 95.60882  | 8.75377      | 95.57245     |                |                   | 11.22      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.59   | Call       |              | 3,123.86000 | 3.12386   | 3,192.57000  | 3.19257      | 3,123.860      |                   | 11.18      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.59   | Put        | 4,010.88000  |             | 3.12386   | 4,115.96000  | 4.11596      | 4,010.880      |                   | 11.18      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.60   | Call       |              | 3,149.94000 | 3.14994   | 3,218.60000  | 3.21860      | 3,149.940      |                   | 11.18      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.60   | Put        | 3,980.25000  |             | 3.14994   | 4,085.28000  | 4.08528      | 3,980.250      |                   | 11.18      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.61   | Call       |              | 3,176.15000 | 3.17615   | 3,244.74000  | 3.24474      | 3,176.150      |                   | 11.18      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.61   | Put        | 3,949.79000  |             | 3.17615   | 4,054.75000  | 4.05475      | 3,949.790      |                   | 11.18      | 0.00          | 0                | 0.00          |
| R2023            | On 28/02/2023 | Price Contribution |        |            |              | 100.00000   | 100.00000 | 100.00000    | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        |        |            |              | 7.87781     | 102.37991 | 7.89661      | 102.32526    |                |                   | 4.89       | 0.00          | 0                | 16,972.00     |
| R203             | On 08/05/2014 | Bond Future        | 5.74   | Call       |              | 0.95000     | 0.00095   | 5.48000      | 0.00548      | 0.950          |                   | 4.75       | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R203             | On 08/05/2014 | Bond Future        | 5.74   | Put        | 6,461.55000 |       | 6.46155   |           | 6,520.73000  | 6.52073        | 6,461.550         | 4.75       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.75   | Call       | 1.00000     |       | 0.00100   |           | 5.68000      | 0.00568        | 1.000             | 4.75       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.75   | Put        | 6,430.22000 |       | 6.43022   |           | 6,489.55000  | 6.48955        | 6,430.220         | 4.75       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.76   | Call       | 1.05000     |       | 0.00105   |           | 5.89000      | 0.00589        | 1.050             | 4.75       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.76   | Put        | 6,398.89000 |       | 6.39889   |           | 6,458.38000  | 6.45838        | 6,398.890         | 4.75       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 6.84   | Call       | 73.17000    |       | 0.07317   |           | 140.82000    | 0.14082        | 73.170            | 4.75       | 0.00          | 0                | 29.00         |
| R203             | On 08/05/2014 | Bond Future        | 6.84   | Put        | 3,147.91000 |       | 3.14791   |           | 3,270.21000  | 3.27021        | 3,147.910         | 4.75       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 7.40   | Call       | 334.56000   |       | 0.33456   |           | 462.59000    | 0.46259        | 334.560           | 4.81       | 0.00          | 0                | 16.00         |
| R203             | On 08/05/2014 | Bond Future        | 7.40   | Put        | 1,736.07000 |       | 1.73607   |           | 1,918.75000  | 1.91875        | 1,736.070         | 4.81       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        |        |            | 8.04903     |       | 103.89111 |           | 8.06954      | 103.83574      |                   | 4.62       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 6.84   | Call       | 231.98000   |       | 0.23198   |           | 377.83000    | 0.37783        | 231.980           | 4.49       | 0.00          | 0                | 46.00         |
| R203             | On 07/08/2014 | Bond Future        | 6.84   | Put        | 3,564.04000 |       | 3.56404   |           | 3,765.26000  | 3.76526        | 3,564.040         | 4.49       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.29   | Call       | 480.19000   |       | 0.48019   |           | 670.87000    | 0.67087        | 480.190           | 4.53       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.29   | Put        | 2,556.30000 |       | 2.55630   |           | 2,802.35000  | 2.80235        | 2,556.300         | 4.53       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.30   | Call       | 487.59000   |       | 0.48759   |           | 678.89000    | 0.67889        | 487.590           | 4.53       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.30   | Put        | 2,536.00000 |       | 2.53600   |           | 2,782.67000  | 2.78267        | 2,536.000         | 4.53       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.31   | Call       | 495.08000   |       | 0.49508   |           | 686.97000    | 0.68697        | 495.080           | 4.53       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.31   | Put        | 2,515.81000 |       | 2.51581   |           | 2,763.07000  | 2.76307        | 2,515.810         | 4.53       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        |        |            | 8.21942     |       | 101.35730 |           | 8.24107      | 101.30334      |                   | 4.67       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.84   | Call       | 381.52000   |       | 0.38152   |           | 541.66000    | 0.54166        | 381.520           | 4.52       | 0.00          | 0                | 45.00         |
| R203             | On 06/11/2014 | Bond Future        | 6.84   | Put        | 3,895.48000 |       | 3.89548   |           | 4,109.58000  | 4.10958        | 3,895.480         | 4.52       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.85   | Call       | 386.14000   |       | 0.38614   |           | 547.06000    | 0.54706        | 386.140           | 4.52       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.85   | Put        | 3,874.08000 |       | 3.87408   |           | 4,088.96000  | 4.08896        | 3,874.080         | 4.52       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.86   | Call       | 390.80000   |       | 0.39080   |           | 552.50000    | 0.55250        | 390.800           | 4.52       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.86   | Put        | 3,852.72000 |       | 3.85272   |           | 4,068.38000  | 4.06838        | 3,852.720         | 4.52       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.98   | Call       | 450.26000   |       | 0.45026   |           | 621.01000    | 0.62101        | 450.260           | 4.52       | 0.00          | 0                | 14.00         |
| R203             | On 06/11/2014 | Bond Future        | 6.98   | Put        | 3,600.64000 |       | 3.60064   |           | 3,825.35000  | 3.82535        | 3,600.640         | 4.52       | 0.00          | 0                | 0.00          |
| R203             | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R203/R157        | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R2030            | On 08/05/2014 | Bond Future        |        |            | 9.01392     |       | 93.79747  |           | 9.03545      | 93.62956       |                   |            | 22,886,582.68 | 244              | 1,559.00      |
| R2030            | On 08/05/2014 | Bond Future        | 8.99   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 08/05/2014 | Bond Future        | 8.99   | Put        | 187.06000   |       | 0.18706   |           | 354.97000    | 0.35497        | 187.060           |            | 0.00          | 0                | 0.00          |
| R2030            | On 08/05/2014 | Bond Future        | 9.00   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 08/05/2014 | Bond Future        | 9.00   | Put        | 108.79000   |       | 0.10879   |           | 276.70000    | 0.27670        | 108.790           |            | 0.00          | 0                | 0.00          |
| R2030            | On 08/05/2014 | Bond Future        | 9.01   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 08/05/2014 | Bond Future        | 9.01   | Put        | 30.61000    |       | 0.03061   |           | 198.52000    | 0.19852        | 30.610            |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        |        |            | 9.10588     |       | 91.17433  |           | 9.12814      | 91.00387       |                   |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        | 8.99   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        | 8.99   | Put        | 894.89000   |       | 0.89489   |           | 1,065.35000  | 1.06535        | 894.890           |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        | 9.00   | Put        | 817.17000   |       | 0.81717   |           | 987.63000    | 0.98763        | 817.170           |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        | 9.00   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        | 9.01   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        | 9.01   | Put        | 739.54000   |       | 0.73954   |           | 910.00000    | 0.91000        | 739.540           |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        |        |            | 9.18462     |       | 92.60718  |           | 9.20734      | 92.43596       |                   |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        | 8.99   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        | 8.99   | Put        | 1,486.07000 |       | 1.48607   |           | 1,657.29000  | 1.65729        | 1,486.070         |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        | 9.00   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        | 9.00   | Put        | 1,408.86000 |       | 1.40886   |           | 1,580.08000  | 1.58008        | 1,408.860         |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        | 9.01   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        | 9.01   | Put        | 1,331.74000 |       | 1.33174   |           | 1,502.96000  | 1.50296        | 1,331.740         |            | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        |        |            | 9.19431     |       | 95.79975  |           | 9.23112      | 95.47066       |                   |            | 0.00          | 0                | 5,914.00      |
| R2037            | On 08/05/2014 | Bond Future        | 9.37   | Call       | 1,554.05000 |       | 1.55405   |           | 1,224.96000  | 1.22496        | 1,554.050         |            | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.37   | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2037            | On 08/05/2014 | Bond Future        | 9.38   | Call       | 1,641.25000 |       | 1.64125   |           | 1,312.16000  | 1.31216        | 1,641.250         |            | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.38   | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.39   | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.39   | Call       | 1,728.31000 |       | 1.72831   |           | 1,399.22000  | 1.39922        | 1,728.310         |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        |        |            | 9.28063     |       | 92.95565  |           | 9.31861      | 92.62168       |                   |            | 0.00          | 0                | 3,280.00      |
| R2037            | On 07/08/2014 | Bond Future        | 9.04   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.04   | Put        | 2,161.80000 |       | 2.16180   |           | 2,495.77000  | 2.49577        | 2,161.800         |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.05   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.05   | Put        | 2,070.36000 |       | 2.07036   |           | 2,404.33000  | 2.40433        | 2,070.360         |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.06   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.06   | Put        | 1,979.06000 |       | 1.97906   |           | 2,313.03000  | 2.31303        | 1,979.060         |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        |        |            | 9.35471     |       | 94.29942  |           | 9.39361      | 93.96208       |                   |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.69   | Call       | 2,843.55000 |       | 2.84355   |           | 2,506.21000  | 2.50621        | 2,843.550         |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.69   | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.70   | Call       | 2,926.17000 |       | 2.92617   |           | 2,588.83000  | 2.58883        | 2,926.170         |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.70   | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.71   | Call       | 3,008.67000 |       | 3.00867   |           | 2,671.33000  | 2.67133        | 3,008.670         |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.71   | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        |        |            | 8.12918     |       | 102.64112 |           | 8.14658      | 102.57554      |                   | 6.77       | 0.00          | 0                | 30,006.00     |
| R204             | On 08/05/2014 | Bond Future        | 6.04   | Call       | 3.18000     |       | 0.00318   |           | 8.29000      | 0.00829        | 3.180             | 6.59       | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.04   | Put        | 8,275.93000 |       | 8.27593   |           | 8,346.62000  | 8.34662        | 8,275.930         | 6.59       | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.05   | Call       | 3.32000     |       | 0.00332   |           | 8.59000      | 0.00859        | 3.320             | 6.59       | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.05   | Put        | 8,234.52000 |       | 8.23452   |           | 8,305.37000  | 8.30537        | 8,234.520         | 6.59       | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.06   | Call       | 3.47000     |       | 0.00347   |           | 8.89000      | 0.00889        | 3.470             | 6.59       | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.06   | Put        | 8,193.13000 |       | 8.19313   |           | 8,264.13000  | 8.26413        | 8,193.130         | 6.59       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        |        |            | 8.27720     |       | 100.12305 |           | 8.29583      | 100.05644      |                   | 6.59       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.44   | Call       | 614.94000   |       | 0.61494   |           | 758.73000    | 0.75873        | 614.940           | 6.44       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.44   | Put        | 3,665.87000 |       | 3.66587   |           | 3,876.27000  | 3.87627        | 3,665.870         | 6.44       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.45   | Call       | 624.10000   |       | 0.62410   |           | 768.57000    | 0.76857        | 624.100           | 6.44       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.45   | Put        | 3,637.92000 |       | 3.63792   |           | 3,849.00000  | 3.84900        | 3,637.920         | 6.44       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.46   | Call       | 633.35000   |       | 0.63335   |           | 778.50000    | 0.77850        | 633.350           | 6.44       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.46   | Put        | 3,610.07000 |       | 3.61007   |           | 3,821.83000  | 3.82183        | 3,610.070         | 6.44       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.78   | Call       | 982.65000   |       | 0.98265   |           | 1,142.27000  | 1.14227        | 982.650           | 6.51       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.78   | Put        | 2,780.87000 |       | 2.78087   |           | 3,007.10000  | 3.00710        | 2,780.870         | 6.51       | 0.00          | 0                | 530.00        |
| R204             | On 06/11/2014 | Bond Future        |        |            | 8.41467     |       | 101.69571 |           | 8.43404      | 101.63015      |                   | 6.33       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 6.99   | Call       | 499.04000   |       | 0.49904   |           | 700.08000    | 0.70008        | 499.040           | 6.15       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 6.99   | Put        | 5,471.43000 |       | 5.47143   |           | 5,738.03000  | 5.73803        | 5,471.430         | 6.15       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.00   | Call       | 505.11000   |       | 0.50511   |           | 707.16000    | 0.70716        | 505.110           | 6.15       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.00   | Put        | 5,441.55000 |       | 5.44155   |           | 5,709.16000  | 5.70916        | 5,441.550         | 6.15       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.01   | Call       | 511.25000   |       | 0.51125   |           | 714.30000    | 0.71430        | 511.250           | 6.15       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.01   | Put        | 5,411.74000 |       | 5.41174   |           | 5,680.35000  | 5.68035        | 5,411.740         | 6.15       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.99   | Call       | 1,466.68000 |       | 1.46668   |           | 1,735.85000  | 1.73585        | 1,466.680         | 6.24       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.99   | Put        | 2,917.68000 |       | 2.91768   |           | 3,252.41000  | 3.25241        | 2,917.680         | 6.24       | 0.00          | 0                | 1,270.00      |
| R204             | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R204/R157        | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R204/R203        | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R2048            | On 08/05/2014 | Bond Future        |        |            | 9.30329     |       | 96.06350  |           | 9.33487      | 95.75702       |                   |            | 0.00          | 0                | 13,552.00     |
| R2048            | On 08/05/2014 | Bond Future        | 9.04   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 08/05/2014 | Bond Future        | 9.04   | Put        | 2,626.41000 |       | 2.62641   |           | 2,932.89000  | 2.93289        | 2,626.410         |            | 0.00          | 0                | 0.00          |
| R2048            | On 08/05/2014 | Bond Future        | 9.05   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 08/05/2014 | Bond Future        | 9.05   | Put        | 2,524.28000 |       | 2.52428   |           | 2,830.76000  | 2.83076        | 2,524.280         |            | 0.00          | 0                | 0.00          |
| R2048            | On 08/05/2014 | Bond Future        | 9.06   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |



| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2048            | On 08/05/2014 | Bond Future        | 9.06   | Put        | 2,422.34000  |       | 2.42234   |           | 2,728.82000  | 2.72882        | 2,422.340         |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        |        |            | 9.38272      |       | 97.36009  |           | 9.41528      | 97.04903       |                   |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.64   | Call       | 2,408.21000  |       | 2.40821   |           | 2,097.15000  | 2.09715        | 2,408.210         |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.64   | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.65   | Call       | 2,499.56000  |       | 2.49956   |           | 2,188.50000  | 2.18850        | 2,499.560         |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.65   | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.66   | Call       | 2,590.74000  |       | 2.59074   |           | 2,279.68000  | 2.27968        | 2,590.740         |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.66   | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        |        |            | 9.45710      |       | 94.46322  |           | 9.49045      | 94.14918       |                   |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.72   | Call       | 2,424.78000  |       | 2.42478   |           | 2,110.74000  | 2.11074        | 2,424.780         |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.72   | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.73   | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.73   | Call       | 2,514.76000  |       | 2.51476   |           | 2,200.72000  | 2.20072        | 2,514.760         |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.74   | Call       | 2,604.57000  |       | 2.60457   |           | 2,290.53000  | 2.29053        | 2,604.570         |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.74   | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        |        |            | 8.34504      |       | 97.47596  |           | 8.35176      | 97.44696       |                   | 8.38       | 0.00          | 0                | 19,048.00     |
| R207             | On 08/05/2014 | Bond Future        | 6.19   | Call       | 3.54000      |       | 0.00354   |           | 8.36000      | 0.00836        | 3.540             | 8.15       | 0.00          | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.19   | Put        | 9,885.71000  |       | 9.88571   |           | 9,919.53000  | 9.91953        | 9,885.710         | 8.15       | 0.00          | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.20   | Call       | 3.69000      |       | 0.00369   |           | 8.66000      | 0.00866        | 3.690             | 8.15       | 0.00          | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.20   | Put        | 9,837.20000  |       | 9.83720   |           | 9,871.17000  | 9.87117        | 9,837.200         | 8.15       | 0.00          | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.21   | Call       | 3.85000      |       | 0.00385   |           | 8.98000      | 0.00898        | 3.850             | 8.15       | 0.00          | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.21   | Put        | 9,788.72000  |       | 9.78872   |           | 9,822.85000  | 9.82285        | 9,788.720         | 8.15       | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        |        |            | 8.48192      |       | 95.27362  |           | 8.48906      | 95.24408       |                   | 8.27       | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.69   | Call       | 815.31000    |       | 0.81531   |           | 951.76000    | 0.95176        | 815.310           | 8.10       | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.69   | Put        | 4,162.77000  |       | 4.16277   |           | 4,328.76000  | 4.32876        | 4,162.770         | 8.10       | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.70   | Call       | 826.62000    |       | 0.82662   |           | 963.68000    | 0.96368        | 826.620           | 8.10       | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.70   | Put        | 4,130.92000  |       | 4.13092   |           | 4,297.52000  | 4.29752        | 4,130.920         | 8.10       | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.71   | Call       | 838.05000    |       | 0.83805   |           | 975.70000    | 0.97570        | 838.050           | 8.10       | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.71   | Put        | 4,099.21000  |       | 4.09921   |           | 4,266.40000  | 4.26640        | 4,099.210         | 8.10       | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        |        |            | 8.60264      |       | 96.77038  |           | 8.60970      | 96.74236       |                   | 7.92       | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.34   | Call       | 745.31000    |       | 0.74531   |           | 922.43000    | 0.92243        | 745.310           | 7.72       | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.34   | Put        | 5,922.53000  |       | 5.92253   |           | 6,127.67000  | 6.12767        | 5,922.530         | 7.72       | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.35   | Call       | 753.77000    |       | 0.75377   |           | 931.68000    | 0.93168        | 753.770           | 7.72       | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.35   | Put        | 5,888.65000  |       | 5.88865   |           | 6,094.58000  | 6.09458        | 5,888.650         | 7.72       | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.36   | Call       | 762.29000    |       | 0.76229   |           | 941.00000    | 0.94100        | 762.290           | 7.72       | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.36   | Put        | 5,854.85000  |       | 5.85485   |           | 6,061.58000  | 6.06158        | 5,854.850         | 7.72       | 0.00          | 0                | 0.00          |
| R207             | On 15/01/2020 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R207/R157        | On 15/01/2020 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R207/R203        | On 15/01/2020 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        |        |            | 8.44498      |       | 92.06831  |           | 8.45670      | 92.01138       |                   | 10.21      | 0.00          | 0                | 11,020.00     |
| R208             | On 08/05/2014 | Bond Future        | 6.29   | Call       | 5.00000      |       | 0.00500   |           | 7.72000      | 0.00772        | 5.000             | 9.95       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.29   | Put        | 11,258.34000 |       | 11.25834  |           | 11,317.99000 | 11.31799       | 11,258.340        | 9.95       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.30   | Call       | 5.21000      |       | 0.00521   |           | 8.01000      | 0.00801        | 5.210             | 9.95       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.30   | Put        | 11,202.54000 |       | 11.20254  |           | 11,262.27000 | 11.26227       | 11,202.540        | 9.95       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.31   | Call       | 5.42000      |       | 0.00542   |           | 8.31000      | 0.00831        | 5.420             | 9.95       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.31   | Put        | 11,146.76000 |       | 11.14676  |           | 11,206.58000 | 11.20658       | 11,146.760        | 9.95       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        |        |            | 8.56232      |       | 93.42764  |           | 8.57462      | 93.36984       |                   | 9.82       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.79   | Call       | 1,005.45000  |       | 1.00545   |           | 1,134.62000  | 1.13462        | 1,005.450         | 9.64       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.79   | Put        | 4,727.21000  |       | 4.72721   |           | 4,914.18000  | 4.91418        | 4,727.210         | 9.64       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.80   | Put        | 4,691.15000  |       | 4.69115   |           | 4,878.60000  | 4.87860        | 4,691.150         | 9.64       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.80   | Call       | 1,018.76000  |       | 1.01876   |           | 1,148.41000  | 1.14841        | 1,018.760         | 9.64       | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R208             | On 07/08/2014 | Bond Future        | 7.81   | Call       | 1,032.19000  |       | 1.03219   |           | 1,162.32000  | 1.16232        | 1,032.190         | 9.64       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.81   | Put        | 4,655.25000  |       | 4.65525   |           | 4,843.18000  | 4.84318        | 4,655.250         | 9.64       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 8.28   | Call       | 1,813.79000  |       | 1.81379   |           | 1,956.83000  | 1.95683        | 1,813.790         | 9.76       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 8.28   | Put        | 3,153.10000  |       | 3.15310   |           | 3,353.94000  | 3.35394        | 3,153.100         | 9.76       | 0.00          | 0                | 630.00        |
| R208             | On 06/11/2014 | Bond Future        |        |            | 8.67138      |       | 91.49544  |           | 8.68388      | 91.43864       |                   | 9.72       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.44   | Call       | 912.30000    |       | 0.91230   |           | 1,048.05000  | 1.04805        | 912.300           | 9.46       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.44   | Put        | 6,727.94000  |       | 6.72794   |           | 6,920.49000  | 6.92049        | 6,727.940         | 9.46       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.45   | Call       | 922.38000    |       | 0.92238   |           | 1,058.70000  | 1.05870        | 922.380           | 9.46       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.45   | Put        | 6,688.99000  |       | 6.68899   |           | 6,882.11000  | 6.88211        | 6,688.990         | 9.46       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.46   | Call       | 932.55000    |       | 0.93255   |           | 1,069.42000  | 1.06942        | 932.550           | 9.46       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.46   | Put        | 6,650.15000  |       | 6.65015   |           | 6,843.82000  | 6.84382        | 6,650.150         | 9.46       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 8.50   | Call       | 2,560.72000  |       | 2.56072   |           | 2,721.13000  | 2.72113        | 2,560.720         | 9.66       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 8.50   | Put        | 3,343.92000  |       | 3.34392   |           | 3,561.13000  | 3.56113        | 3,343.920         | 9.66       | 0.00          | 0                | 1,520.00      |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R208/R157        | On 31/03/2021 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        |        |            | 9.12313      |       | 73.69987  |           | 9.15983      | 73.42980       |                   | 19.59      | 0.00          | 0                | 25,105.00     |
| R209             | On 08/05/2014 | Bond Future        | 7.84   | Call       | 149.96000    |       | 0.14996   |           | 173.53000    | 0.17353        | 149.960           | 19.10      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.84   | Put        | 10,662.15000 |       | 10.66215  |           | 10,955.79000 | 10.95579       | 10,662.150        | 19.10      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.85   | Call       | 154.54000    |       | 0.15454   |           | 178.47000    | 0.17847        | 154.540           | 19.10      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.85   | Put        | 10,576.07000 |       | 10.57607  |           | 10,870.07000 | 10.87007       | 10,576.070        | 19.10      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.86   | Put        | 10,490.24000 |       | 10.49024  |           | 10,784.61000 | 10.78461       | 10,490.240        | 19.10      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.86   | Call       | 159.23000    |       | 0.15923   |           | 183.53000    | 0.18353        | 159.230           | 19.10      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 8.50   | Call       | 818.79000    |       | 0.81879   |           | 857.04000    | 0.85704        | 818.790           | 19.22      | 0.00          | 0                | 640.00        |
| R209             | On 08/05/2014 | Bond Future        | 8.50   | Put        | 5,653.15000  |       | 5.65315   |           | 5,961.47000  | 5.96147        | 5,653.150         | 19.22      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.00   | Call       | 2,070.32000  |       | 2.07032   |           | 2,079.54000  | 2.07954        | 2,070.320         | 19.46      | 0.00          | 0                | 640.00        |
| R209             | On 08/05/2014 | Bond Future        | 9.00   | Put        | 2,987.95000  |       | 2.98795   |           | 3,267.24000  | 3.26724        | 2,987.950         | 19.46      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.50   | Put        | 1,356.73000  |       | 1.35673   |           | 1,566.25000  | 1.56625        | 1,356.730         | 19.74      | 0.00          | 0                | 640.00        |
| R209             | On 08/05/2014 | Bond Future        | 9.50   | Call       | 4,057.15000  |       | 4.05715   |           | 3,996.60000  | 3.99660        | 4,057.150         | 19.74      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.63   | Call       | 4,673.27000  |       | 4.67327   |           | 4,591.92000  | 4.59192        | 4,673.270         | 19.82      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.63   | Put        | 1,077.74000  |       | 1.07774   |           | 1,266.46000  | 1.26646        | 1,077.740         | 19.82      | 0.00          | 0                | 883.00        |
| R209             | On 08/05/2014 | Bond Future        | 9.75   | Call       | 5,269.42000  |       | 5.26942   |           | 5,168.69000  | 5.16869        | 5,269.420         | 19.89      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.75   | Put        | 863.57000    |       | 0.86357   |           | 1,032.91000  | 1.03291        | 863.570           | 19.89      | 0.00          | 0                | 7,262.00      |
| R209             | On 08/05/2014 | Bond Future        | 9.85   | Put        | 713.30000    |       | 0.71330   |           | 867.01000    | 0.86701        | 713.300           | 19.95      | 0.00          | 0                | 10,000.00     |
| R209             | On 08/05/2014 | Bond Future        | 9.85   | Call       | 5,782.99000  |       | 5.78299   |           | 5,666.63000  | 5.66663        | 5,782.990         | 19.95      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        |        |            | 9.20027      |       | 74.78805  |           | 9.23804      | 74.51397       |                   | 19.43      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.04   | Call       | 3,283.93000  |       | 3.28393   |           | 3,463.87000  | 3.46387        | 3,283.930         | 19.33      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.04   | Put        | 4,465.15000  |       | 4.46515   |           | 4,919.17000  | 4.91917        | 4,465.150         | 19.33      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.05   | Call       | 3,316.80000  |       | 3.31680   |           | 3,496.07000  | 3.49607        | 3,316.800         | 19.33      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.05   | Put        | 4,423.44000  |       | 4.42344   |           | 4,876.79000  | 4.87679        | 4,423.440         | 19.33      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.06   | Call       | 3,349.85000  |       | 3.34985   |           | 3,528.44000  | 3.52844        | 3,349.850         | 19.34      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.06   | Put        | 4,382.03000  |       | 4.38203   |           | 4,834.70000  | 4.83470        | 4,382.030         | 19.34      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        |        |            | 9.27102      |       | 72.81510  |           | 9.30967      | 72.53824       |                   | 19.57      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 8.99   | Call       | 3,781.99000  |       | 3.78199   |           | 4,001.45000  | 4.00145        | 3,781.990         | 19.44      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 8.99   | Put        | 5,845.85000  |       | 5.84585   |           | 6,342.17000  | 6.34217        | 5,845.850         | 19.44      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.00   | Call       | 3,813.26000  |       | 3.81326   |           | 4,032.25000  | 4.03225        | 3,813.260         | 19.44      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.00   | Put        | 5,802.12000  |       | 5.80212   |           | 6,297.97000  | 6.29797        | 5,802.120         | 19.44      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.01   | Call       | 3,844.67000  |       | 3.84467   |           | 4,063.17000  | 4.06317        | 3,844.670         | 19.45      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.01   | Put        | 5,758.64000  |       | 5.75864   |           | 6,254.00000  | 6.25400        | 5,758.640         | 19.45      | 0.00          | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000      |       | 6.25000   |           | 6.25000      | 6.25000        |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM                | Yield | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|--------------------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R209/R157        | On 31/03/2036 |            | Price Contribution |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R186        | On 31/03/2036 |            | Price Contribution |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R204        | On 31/03/2036 |            | Price Contribution |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R208        | On 31/03/2036 |            | Price Contribution |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 |            | Bond Future        |       | 160.23957   | 160.23957 | 159.86146    | 159.86146      |                   |            | 0.00          | 0                | 719.00        |
| R210             | On 08/05/2014 | 159.99     | Call               |       | 249.57000   | 0.24957   | 0.00000      | 0.00000        | 249.570           |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | 159.99     | Put                |       | 0.00000     | 0.00000   | 128.54000    | 0.12854        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | 160.00     | Call               |       | 239.57000   | 0.23957   | 0.00000      | 0.00000        | 239.570           |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | 160.00     | Put                |       | 0.00000     | 0.00000   | 138.54000    | 0.13854        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | 160.01     | Put                |       | 0.00000     | 0.00000   | 148.54000    | 0.14854        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | 160.01     | Call               |       | 229.57000   | 0.22957   | 0.00000      | 0.00000        | 229.570           |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 |            | Bond Future        |       | 162.62466   | 162.62466 | 162.24070    | 162.24070      |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 | 158.99     | Call               |       | 3,634.66000 | 3.63466   | 3,250.70000  | 3.25070        | 3,634.660         |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 | 158.99     | Put                |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 | 159.00     | Call               |       | 3,624.66000 | 3.62466   | 3,240.70000  | 3.24070        | 3,624.660         |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 | 159.00     | Put                |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 | 159.01     | Call               |       | 3,614.66000 | 3.61466   | 3,230.70000  | 3.23070        | 3,614.660         |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 | 159.01     | Put                |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 31/03/2028 |            | Price Contribution |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 08/05/2014 |            | Bond Future        |       | 127.55351   | 127.55351 | 127.55848    | 127.55848      |                   |            | 0.00          | 0                | 390.00        |
| R211             | On 08/05/2014 | 129.99     | Call               |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R211             | On 08/05/2014 | 129.99     | Put                |       | 2,436.49000 | 2.43649   | 2,431.52000  | 2.43152        | 2,436.490         |            | 0.00          | 0                | 0.00          |
| R211             | On 08/05/2014 | 130.00     | Call               |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R211             | On 08/05/2014 | 130.00     | Put                |       | 2,446.49000 | 2.44649   | 2,441.52000  | 2.44152        | 2,446.490         |            | 0.00          | 0                | 0.00          |
| R211             | On 08/05/2014 | 130.01     | Call               |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R211             | On 08/05/2014 | 130.01     | Put                |       | 2,456.49000 | 2.45649   | 2,451.52000  | 2.45152        | 2,456.490         |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 |            | Bond Future        |       | 127.89419   | 127.89419 | 127.89911    | 127.89911      |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 | 127.99     | Call               |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 | 127.99     | Put                |       | 95.81000    | 0.09581   | 90.89000     | 0.09089        | 95.810            |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 | 128.00     | Call               |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 | 128.00     | Put                |       | 105.81000   | 0.10581   | 100.89000    | 0.10089        | 105.810           |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 | 128.01     | Call               |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 | 128.01     | Put                |       | 115.81000   | 0.11581   | 110.89000    | 0.11089        | 115.810           |            | 0.00          | 0                | 0.00          |
| R211             | On 31/01/2017 |            | Price Contribution |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R212             | On 08/05/2014 |            | Bond Future        |       | 128.95159   | 128.95159 | 128.95311    | 128.95311      |                   |            | 0.00          | 0                | 21,797.00     |
| R212             | On 08/05/2014 | 131.99     | Put                |       | 3,038.41000 | 3.03841   | 3,036.89000  | 3.03689        | 3,038.410         |            | 0.00          | 0                | 0.00          |
| R212             | On 08/05/2014 | 131.99     | Call               |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 08/05/2014 | 132.00     | Call               |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 08/05/2014 | 132.00     | Put                |       | 3,048.41000 | 3.04841   | 3,046.89000  | 3.04689        | 3,048.410         |            | 0.00          | 0                | 0.00          |
| R212             | On 08/05/2014 | 132.01     | Call               |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 08/05/2014 | 132.01     | Put                |       | 3,058.41000 | 3.05841   | 3,056.89000  | 3.05689        | 3,058.410         |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 |            | Bond Future        |       | 129.16103   | 129.16103 | 129.16242    | 129.16242      |                   |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 | 128.99     | Call               |       | 171.03000   | 0.17103   | 172.42000    | 0.17242        | 171.030           |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 | 128.99     | Put                |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 | 129.00     | Call               |       | 161.03000   | 0.16103   | 162.42000    | 0.16242        | 161.030           |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 | 129.00     | Put                |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 | 129.01     | Call               |       | 151.03000   | 0.15103   | 152.42000    | 0.15242        | 151.030           |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 | 129.01     | Put                |       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 31/01/2022 |            | Price Contribution |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put | MTM           | Yield                   | MarkPrice    | Spot Rate    | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |           |
|------------------|--------|------------|---------------|-------------------------|--------------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|-----------|
| R213             |        |            | On 08/05/2014 | Bond Future             |              |              | 8.98573      | 84.33818       | 9.00711           | 84.17800   | 17.33         | 0.00             | 0             | 21,730.00 |
| R213             | 7.64   | Call       | On 08/05/2014 | Bond Future             | 126.51000    | 0.12651      | 164.07000    | 0.16407        | 126.510           | 16.87      | 0.00          | 0                | 0.00          |           |
| R213             | 7.64   | Put        | On 08/05/2014 | Bond Future             | 11,180.50000 | 11.18050     | 11,378.24000 | 11.37824       | 11,180.500        | 16.87      | 0.00          | 0                | 0.00          |           |
| R213             | 7.65   | Call       | On 08/05/2014 | Bond Future             | 130.43000    | 0.13043      | 168.69000    | 0.16869        | 130.430           | 16.87      | 0.00          | 0                | 0.00          |           |
| R213             | 7.65   | Put        | On 08/05/2014 | Bond Future             | 11,094.72000 | 11.09472     | 11,293.16000 | 11.29316       | 11,094.720        | 16.87      | 0.00          | 0                | 0.00          |           |
| R213             | 7.66   | Call       | On 08/05/2014 | Bond Future             | 134.45000    | 0.13445      | 173.42000    | 0.17342        | 134.450           | 16.87      | 0.00          | 0                | 0.00          |           |
| R213             | 7.66   | Put        | On 08/05/2014 | Bond Future             | 11,009.16000 | 11.00916     | 11,208.31000 | 11.20831       | 11,009.160        | 16.87      | 0.00          | 0                | 0.00          |           |
| R213             |        |            | On 07/08/2014 | Bond Future             | 9.06767      | 85.58306     | 9.08972      | 85.42046       |                   | 16.87      | 0.00          | 0                | 0.00          |           |
| R213             | 8.84   | Call       | On 07/08/2014 | Bond Future             | 3,041.90000  | 3.04190      | 3,292.76000  | 3.29276        | 3,041.900         | 16.81      | 0.00          | 0                | 0.00          |           |
| R213             | 8.84   | Put        | On 07/08/2014 | Bond Future             | 4,748.27000  | 4.74827      | 5,161.73000  | 5.16173        | 4,748.270         | 16.81      | 0.00          | 0                | 0.00          |           |
| R213             | 8.85   | Call       | On 07/08/2014 | Bond Future             | 3,073.91000  | 3.07391      | 3,324.58000  | 3.32458        | 3,073.910         | 16.81      | 0.00          | 0                | 0.00          |           |
| R213             | 8.85   | Put        | On 07/08/2014 | Bond Future             | 4,704.27000  | 4.70427      | 5,117.54000  | 5.11754        | 4,704.270         | 16.81      | 0.00          | 0                | 0.00          |           |
| R213             | 8.86   | Call       | On 07/08/2014 | Bond Future             | 3,106.12000  | 3.10612      | 3,356.57000  | 3.35657        | 3,106.120         | 16.81      | 0.00          | 0                | 0.00          |           |
| R213             | 8.86   | Put        | On 07/08/2014 | Bond Future             | 4,660.56000  | 4.66056      | 5,073.61000  | 5.07361        | 4,660.560         | 16.81      | 0.00          | 0                | 0.00          |           |
| R213             |        |            | On 06/11/2014 | Bond Future             | 9.14416      | 83.38419     | 9.16665      | 83.22080       |                   | 16.88      | 0.00          | 0                | 0.00          |           |
| R213             | 8.84   | Call       | On 06/11/2014 | Bond Future             | 3,626.09000  | 3.62609      | 3,965.93000  | 3.96593        | 3,626.090         | 16.71      | 0.00          | 0                | 0.00          |           |
| R213             | 8.84   | Put        | On 06/11/2014 | Bond Future             | 5,882.89000  | 5.88289      | 6,386.12000  | 6.38612        | 5,882.890         | 16.71      | 0.00          | 0                | 0.00          |           |
| R213             | 8.85   | Call       | On 06/11/2014 | Bond Future             | 3,657.27000  | 3.65727      | 3,997.00000  | 3.99700        | 3,657.270         | 16.71      | 0.00          | 0                | 0.00          |           |
| R213             | 8.85   | Put        | On 06/11/2014 | Bond Future             | 5,838.46000  | 5.83846      | 6,341.58000  | 6.34158        | 5,838.460         | 16.71      | 0.00          | 0                | 0.00          |           |
| R213             | 8.86   | Call       | On 06/11/2014 | Bond Future             | 3,688.60000  | 3.68860      | 4,028.22000  | 4.02822        | 3,688.600         | 16.72      | 0.00          | 0                | 0.00          |           |
| R213             | 8.86   | Put        | On 06/11/2014 | Bond Future             | 5,794.27000  | 5.79427      | 6,297.28000  | 6.29728        | 5,794.270         | 16.72      | 0.00          | 0                | 0.00          |           |
| R213             |        |            | On 28/02/2031 | Price Contribution      | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |           |
| R213/R186        |        |            | On 28/02/2031 | Price Contribution      | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |           |
| R214             |        |            | On 08/05/2014 | Bond Future             | 9.21088      | 74.49299     | 9.24751      | 74.21358       |                   | 20.51      | 0.00          | 0                | 5,055.00      |           |
| R214             | 8.99   | Call       | On 08/05/2014 | Bond Future             | 1,887.47000  | 1.88747      | 1,948.13000  | 1.94813        | 1,887.470         | 20.37      | 0.00          | 0                | 0.00          |           |
| R214             | 8.99   | Put        | On 08/05/2014 | Bond Future             | 3,610.94000  | 3.61094      | 3,951.01000  | 3.95101        | 3,610.940         | 20.37      | 0.00          | 0                | 0.00          |           |
| R214             | 9.00   | Call       | On 08/05/2014 | Bond Future             | 1,918.57000  | 1.91857      | 1,978.42000  | 1.97842        | 1,918.570         | 20.37      | 0.00          | 0                | 0.00          |           |
| R214             | 9.00   | Put        | On 08/05/2014 | Bond Future             | 3,562.56000  | 3.56256      | 3,901.82000  | 3.90182        | 3,562.560         | 20.37      | 0.00          | 0                | 0.00          |           |
| R214             | 9.01   | Call       | On 08/05/2014 | Bond Future             | 1,949.98000  | 1.94998      | 2,009.01000  | 2.00901        | 1,949.980         | 20.38      | 0.00          | 0                | 0.00          |           |
| R214             | 9.01   | Put        | On 08/05/2014 | Bond Future             | 3,514.62000  | 3.51462      | 3,853.06000  | 3.85306        | 3,514.620         | 20.38      | 0.00          | 0                | 0.00          |           |
| R214             |        |            | On 07/08/2014 | Bond Future             | 9.28697      | 75.49938     | 9.32468      | 75.21580       |                   | 19.98      | 0.00          | 0                | 0.00          |           |
| R214             | 9.54   | Call       | On 07/08/2014 | Bond Future             | 4,976.28000  | 4.97628      | 5,148.75000  | 5.14875        | 4,976.280         | 20.19      | 0.00          | 0                | 0.00          |           |
| R214             | 9.54   | Put        | On 07/08/2014 | Bond Future             | 3,108.48000  | 3.10848      | 3,564.53000  | 3.56453        | 3,108.480         | 20.19      | 0.00          | 0                | 0.00          |           |
| R214             | 9.55   | Call       | On 07/08/2014 | Bond Future             | 5,017.28000  | 5.01728      | 5,188.40000  | 5.18840        | 5,017.280         | 20.19      | 0.00          | 0                | 0.00          |           |
| R214             | 9.55   | Put        | On 07/08/2014 | Bond Future             | 3,077.33000  | 3.07733      | 3,532.03000  | 3.53203        | 3,077.330         | 20.19      | 0.00          | 0                | 0.00          |           |
| R214             | 9.56   | Call       | On 07/08/2014 | Bond Future             | 5,058.41000  | 5.05841      | 5,228.18000  | 5.22818        | 5,058.410         | 20.20      | 0.00          | 0                | 0.00          |           |
| R214             | 9.56   | Put        | On 07/08/2014 | Bond Future             | 3,046.43000  | 3.04643      | 3,499.78000  | 3.49978        | 3,046.430         | 20.20      | 0.00          | 0                | 0.00          |           |
| R214             |        |            | On 06/11/2014 | Bond Future             | 9.35801      | 73.39712     | 9.39661      | 73.11061       |                   | 20.06      | 0.00          | 0                | 0.00          |           |
| R214             | 9.64   | Call       | On 06/11/2014 | Bond Future             | 5,915.32000  | 5.91532      | 6,147.18000  | 6.14718        | 5,915.320         | 20.16      | 0.00          | 0                | 0.00          |           |
| R214             | 9.64   | Put        | On 06/11/2014 | Bond Future             | 3,865.34000  | 3.86534      | 4,383.71000  | 4.38371        | 3,865.340         | 20.16      | 0.00          | 0                | 0.00          |           |
| R214             | 9.65   | Call       | On 06/11/2014 | Bond Future             | 5,954.92000  | 5.95492      | 6,185.61000  | 6.18561        | 5,954.920         | 20.17      | 0.00          | 0                | 0.00          |           |
| R214             | 9.65   | Put        | On 06/11/2014 | Bond Future             | 3,834.04000  | 3.83404      | 4,351.24000  | 4.35124        | 3,834.040         | 20.17      | 0.00          | 0                | 0.00          |           |
| R214             | 9.66   | Call       | On 06/11/2014 | Bond Future             | 5,994.61000  | 5.99461      | 6,224.11000  | 6.22411        | 5,994.610         | 20.18      | 0.00          | 0                | 0.00          |           |
| R214             | 9.66   | Put        | On 06/11/2014 | Bond Future             | 3,802.96000  | 3.80296      | 4,318.97000  | 4.31897        | 3,802.960         | 20.18      | 0.00          | 0                | 0.00          |           |
| R214             |        |            | On 28/02/2041 | Price Contribution      | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |           |
| R214/R209        |        |            | On 28/02/2041 | Price Contribution      | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |           |
| RAIN             |        |            | On 17/03/2014 | Foreign Exchange Future | 21,237.75000 | 21,237.75000 | 21,308.40000 | 21,308.40000   |                   |            | 0.00          | 0                | 0.00          |           |
| TRY / R          |        |            | On 17/03/2014 | Foreign Exchange Future | 4.84220      | 4.84220      | 4.81800      | 4.81800        |                   | 12.62      | 0.00          | 0                | 0.00          |           |
| TRY / R          | 4.99   | Call       | On 17/03/2014 | Foreign Exchange Future | 12.84100     | 0.01284      | 12.05460     | 0.01205        | 12.841            | 14.14      | 0.00          | 0                | 0.00          |           |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TRY / R          | On 17/03/2014 | Foreign Exchange Future | 4.99   | Put        | 160.64100 |       | 0.16064   |           | 184.05460    | 0.18405        | 160.641           | 14.14      | 0.00          | 0                | 0.00          |
| TRY / R          | On 17/03/2014 | Foreign Exchange Future | 5.00   | Put        | 169.32880 |       | 0.16933   |           | 192.93730    | 0.19294        | 169.329           | 14.22      | 0.00          | 0                | 0.00          |
| TRY / R          | On 17/03/2014 | Foreign Exchange Future | 5.00   | Call       | 11.52880  |       | 0.01153   |           | 10.93730     | 0.01094        | 11.529            | 14.22      | 0.00          | 0                | 0.00          |
| TRY / R          | On 17/03/2014 | Foreign Exchange Future | 5.01   | Call       | 10.33970  |       | 0.01034   |           | 9.91870      | 0.00992        | 10.340            | 14.30      | 0.00          | 0                | 0.00          |
| TRY / R          | On 17/03/2014 | Foreign Exchange Future | 5.01   | Put        | 178.13970 |       | 0.17814   |           | 201.91870    | 0.20192        | 178.140           | 14.30      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future |        |            | 4.78360   |       | 4.78360   |           | 4.75820      | 4.75820        |                   | 13.03      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.04   | Call       | 44.03420  |       | 0.04403   |           | 41.75280     | 0.04175        | 44.034            | 12.88      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.04   | Put        | 300.43420 |       | 0.30043   |           | 323.55280    | 0.32355        | 300.434           | 12.88      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.05   | Call       | 42.14870  |       | 0.04215   |           | 39.99620     | 0.04000        | 42.149            | 12.91      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.05   | Put        | 308.54870 |       | 0.30855   |           | 331.79620    | 0.33180        | 308.549           | 12.91      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.06   | Call       | 40.33580  |       | 0.04034   |           | 38.30650     | 0.03831        | 40.336            | 12.94      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.06   | Put        | 316.73580 |       | 0.31674   |           | 340.10650    | 0.34011        | 316.736           | 12.94      | 0.00          | 0                | 0.00          |

**Total for Derivatives :** **1,610,867,133.31**    **135,404**    **4 250 601.00**

**i-Bonds**

|        |               |           |  |  |          |           |  |          |           |  |  |                        |                |                  |                   |
|--------|---------------|-----------|--|--|----------|-----------|--|----------|-----------|--|--|------------------------|----------------|------------------|-------------------|
| AA02   | On 28/03/2016 | Spot Bond |  |  | 0.00000  | 100.00000 |  | 0.00000  | 100.97702 |  |  |                        | 0.00           | 0                | 0.00              |
| AA03   | On 11/05/2015 | Spot Bond |  |  | 7.68000  | 105.38033 |  | 7.68000  | 105.35839 |  |  | 124,292,352,000,000.00 | 16,183,900,000 | 8,091,950,000.00 |                   |
| AA04   | On 22/03/2017 | Spot Bond |  |  | 0.00000  | 100.00000 |  | 0.00000  | 101.26309 |  |  |                        | 0.00           | 0                | 0.00              |
| AA05   | On 22/03/2019 | Spot Bond |  |  | 9.21500  | 104.40879 |  | 9.21500  | 104.38281 |  |  | 681,910,000,000.00     | 74,000,000     | 3,537,000,000.00 |                   |
| AB010  | On 21/11/2022 | Spot Bond |  |  | 0.00000  | 100.00000 |  | 0.00000  | 100.13650 |  |  |                        | 0.00           | 0                | 0.00              |
| AB011  | On 21/11/2023 | Spot Bond |  |  | 0.00000  | 100.00000 |  | 0.00000  | 100.23288 |  |  |                        | 0.00           | 200,000,000      | 200,000,000.00    |
| AB013  | On 21/11/2018 | Spot Bond |  |  | 10.08000 | 95.79021  |  | 10.08000 | 95.76418  |  |  |                        | 0.00           | 0                | 0.00              |
| AB06   | On 27/03/2015 | Spot Bond |  |  | 7.98000  | 103.66901 |  | 7.98000  | 103.64661 |  |  | 798,000,000.00         | 100,000        | 250,000,000.00   |                   |
| AB07   | On 07/03/2014 | Spot Bond |  |  | 6.97500  | 108.75844 |  | 6.97500  | 99.94270  |  |  |                        | 0.00           | 0                | 3,030,000,000.00  |
| AB08   | On 03/05/2017 | Spot Bond |  |  | 0.00000  | 100.00000 |  | 0.00000  | 100.61972 |  |  |                        | 0.00           | 0                | 0.00              |
| AB09   | On 03/05/2017 | Spot Bond |  |  | 9.36000  | 105.90808 |  | 9.36000  | 105.88133 |  |  | 16,848,000,000,000.00  | 1,800,000,000  | 1,400,000,000.00 |                   |
| ABCP12 | On 20/09/2014 | Spot Bond |  |  | 1.56000  | 136.43946 |  | 1.56000  | 136.42104 |  |  |                        | 0.00           | 0                | 0.00              |
| ABCP13 | On 07/12/2023 | Spot Bond |  |  | 2.65000  | 125.69004 |  | 2.65000  | 257.34678 |  |  |                        | 0.00           | 0                | 10,000,000.00     |
| ABFN04 | On 25/02/2015 | Spot Bond |  |  | 0.00000  | 100.00000 |  | 0.00000  | 100.14146 |  |  |                        | 0.00           | 0                | 0.00              |
| ABFN05 | On 17/03/2014 | Spot Bond |  |  | 0.00000  | 100.00000 |  | 0.00000  | 101.34122 |  |  |                        | 0.00           | 38,000,000,000   | 92,000,000,000.00 |
| ABFN06 | On 17/03/2016 | Spot Bond |  |  | 0.00000  | 100.00000 |  | 0.00000  | 101.83005 |  |  |                        | 0.00           | 0                | 500,000,000.00    |
| ABFN07 | On 17/03/2018 | Spot Bond |  |  | 0.00000  | 100.00000 |  | 0.00000  | 101.39546 |  |  |                        | 0.00           | 0                | 0.00              |
| ABFN08 | On 17/03/2020 | Spot Bond |  |  | 0.00000  | 100.00000 |  | 0.00000  | 101.45863 |  |  |                        | 0.00           | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ABFN09           | On 17/03/2026 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.50060      |                   |            | 0.00          | 0                | 0.00             |
| ABFN10           | On 28/10/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.97477      |                   |            | 0.00          | 0                | 0.00             |
| ABL10A           | On 15/03/2015 | Spot Bond  | 8.44000  |       | 108.37887 |           | 8.44000      | 108.35412      |                   |            | 0.00          | 0                | 370,000,000.00   |
| ABL10B           | On 15/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.37945      |                   |            | 0.00          | 0                | 0.00             |
| ABL11A           | On 29/09/2014 | Spot Bond  | 8.22500  |       | 104.80077 |           | 8.22500      | 104.77744      |                   |            | 0.00          | 0                | 0.00             |
| ABL11B           | On 29/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.80888      |                   |            | 0.00          | 0                | 0.00             |
| ABL12B           | On 08/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.25844      |                   |            | 0.00          | 0                | 0.00             |
| ABL13            | On 11/10/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.01537      |                   |            | 0.00          | 0                | 0.00             |
| ABL14            | On 09/10/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.88075      |                   |            | 0.00          | 0                | 0.00             |
| ABL15            | On 09/10/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.12259      |                   |            | 0.00          | 0                | 0.00             |
| ABL16            | On 25/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.30041      |                   |            | 0.00          | 2,000,000,000    | 1,000,000,000.00 |
| ABL17            | On 21/06/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.52867      |                   |            | 0.00          | 0                | 0.00             |
| ABL18            | On 25/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.03497      |                   |            | 0.00          | 0                | 0.00             |
| ABL19            | On 25/09/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.66761      |                   |            | 0.00          | 0                | 0.00             |
| ABLI02           | On 08/05/2014 | Spot Bond  | 6.01000  |       | 137.72466 |           | 6.01000      | 132.58996      |                   |            | 0.00          | 0                | 0.00             |
| ABLI03           | On 15/03/2015 | Spot Bond  | 3.35000  |       | 124.14340 |           | 3.35000      | 127.23253      |                   |            | 0.00          | 0                | 0.00             |
| ABLI04           | On 11/10/2016 | Spot Bond  | 4.31000  |       | 114.39249 |           | 4.31000      | 114.36857      |                   |            | 0.00          | 0                | 0.00             |
| ABLI05           | On 18/02/2018 | Spot Bond  | 5.16000  |       | 98.30687  |           | 5.16000      | 98.28398       |                   |            | 0.00          | 0                | 0.00             |
| ABLI06           | On 19/07/2020 | Spot Bond  | 6.31000  |       | 100.09493 |           | 6.31000      | 100.06854      |                   |            | 0.00          | 0                | 0.00             |
| ABLS2A           | On 13/07/2016 | Spot Bond  | 11.76000 |       | 109.65410 |           | 11.76000     | 109.61950      |                   |            | 0.00          | 0                | 0.00             |
| ABLS2B           | On 13/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.52668      |                   |            | 0.00          | 0                | 0.00             |
| ABLS3            | On 31/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.55791      |                   |            | 0.00          | 0                | 0.00             |
| ABLS4            | On 29/03/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.67111      |                   |            | 0.00          | 0                | 0.00             |
| ABLS5            | On 29/06/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.75651      |                   |            | 0.00          | 0                | 0.00             |
| ABLS11           | On 29/06/2019 | Spot Bond  | 4.81000  |       | 108.04675 |           | 4.81000      | 108.02269      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN03U           | On 12/03/2015 | Spot Bond  | 100.00000 |       | 43.86726  | 100.00000 | 43.75862     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN05            | On 18/04/2021 | Spot Bond  | 2.39000   |       | 162.39401 | 2.39000   | 162.36847    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN07            | On 13/06/2015 | Spot Bond  | 2.76000   |       | 155.99540 | 2.76000   | 155.96930    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN09            | On 27/06/2023 | Spot Bond  | 2.42000   |       | 163.34153 | 2.42000   | 163.31569    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN14            | On 10/10/2033 | Spot Bond  | 2.15000   |       | 169.31561 | 2.15000   | 169.29009    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN33            | On 29/01/2018 | Spot Bond  | 8.75625   |       | 72.05742  | 8.75625   | 72.04085     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN34            | On 29/01/2018 | Spot Bond  | 8.75625   |       | 72.05742  | 8.75625   | 72.04085     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN38            | On 17/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 90.01000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN39            | On 21/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.34447    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN40            | On 29/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 90.14000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN42            | On 16/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 88.96000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN44            | On 14/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 89.28000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN45            | On 23/02/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 85.97000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN46            | On 23/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 85.31000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN47            | On 05/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.95532    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.84140    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN49            | On 12/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 84.93000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN50            | On 21/12/2014 | Spot Bond  | 7.76500   |       | 102.50577 | 7.76500   | 102.48432    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN51            | On 09/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN52            | On 18/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 84.95000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN53            | On 01/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 87.87000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN54            | On 14/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 85.04000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN55            | On 27/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.14401    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  | 7.97000   |       | 107.44310 | 7.97000   | 114.15389    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.85728    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN59            | On 20/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 82.35000       |                   |            | 0.00          | 0                | 0.00          |
| ABN60            | On 23/08/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 82.45000       |                   |            | 0.00          | 0                | 0.00          |
| ABN61            | On 31/01/2025 | Spot Bond  | 2.97000  |       | 91.19910  |           | 2.97000      | 99.03590       |                   |            | 0.00          | 0                | 0.00          |
| ABN62            | On 31/03/2028 | Spot Bond  | 2.83000  |       | 98.45874  |           | 2.83000      | 146.88930      |                   |            | 0.00          | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  | 2.75000  |       | 111.44688 |           | 2.75000      | 193.21717      |                   |            | 0.00          | 0                | 0.00          |
| ABN64            | On 12/10/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 95.40000       |                   |            | 0.00          | 0                | 0.00          |
| ABN66            | On 21/11/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 80.99000       |                   |            | 0.00          | 0                | 0.00          |
| ABN67            | On 28/02/2023 | Spot Bond  | 10.08000 |       | 86.53964  |           | 10.08000     | 86.51652       |                   |            | 0.00          | 0                | 0.00          |
| ABN68            | On 12/02/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN70            | On 28/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 90.71000       |                   |            | 0.00          | 0                | 0.00          |
| ABN71            | On 29/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.80000      |                   |            | 0.00          | 0                | 0.00          |
| ABN72            | On 17/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.65675      |                   |            | 0.00          | 0                | 0.00          |
| ABN73            | On 03/05/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 86.83000       |                   |            | 0.00          | 0                | 0.00          |
| ABN74            | On 09/05/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 95.32500       |                   |            | 0.00          | 0                | 0.00          |
| ABN75            | On 07/06/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 108.76000      |                   |            | 0.00          | 0                | 0.00          |
| ABN76            | On 21/12/2026 | Spot Bond  | 10.02000 |       | 105.52322 |           | 10.02000     | 105.49487      |                   |            | 0.00          | 0                | 0.00          |
| ABN78            | On 20/06/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 106.88000      |                   |            | 0.00          | 0                | 0.00          |
| ABN79            | On 21/12/2026 | Spot Bond  | 9.96500  |       | 105.92590 |           | 9.96500      | 105.89760      |                   |            | 0.00          | 0                | 0.00          |
| ABN80            | On 31/03/2021 | Spot Bond  | 9.53500  |       | 88.79121  |           | 9.53500      | 88.76849       |                   |            | 0.00          | 0                | 0.00          |
| ABN81            | On 05/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.50000      |                   |            | 0.00          | 0                | 0.00          |
| ABN82            | On 05/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 96.19000       |                   |            | 0.00          | 0                | 0.00          |
| ABN83            | On 05/07/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN84            | On 05/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN85            | On 05/07/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN86            | On 01/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| ABN87            | On 21/12/2026 | Spot Bond  |     | 10.06000  | 105.23176 |           | 10.06000     | 105.20338      |                   |            | 0.00               | 0                | 0.00           |
| ABN88            | On 06/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 86.61000       |                   |            | 0.00               | 0                | 0.00           |
| ABN91            | On 11/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.86183       |                   |            | 0.00               | 0                | 0.00           |
| ABN92            | On 31/01/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.66491      |                   |            | 0.00               | 0                | 0.00           |
| ABS10            | On 17/03/2018 | Spot Bond  |     | 9.06000   | 107.32530 |           | 9.06000      | 107.29903      |                   |            | 278,142,000,000.00 | 30,700,000       | 30,700,000.00  |
| ABS5             | On 01/05/2015 | Spot Bond  |     | 7.63000   | 103.55532 |           | 7.63000      | 103.53390      |                   |            | 0.00               | 0                | 530,000,000.00 |
| ABS6             | On 01/06/2020 | Spot Bond  |     | 9.57500   | 95.74328  |           | 9.57500      | 95.71869       |                   |            | 278,632,500,000.00 | 29,100,000       | 329,100,000.00 |
| ABS7             | On 11/09/2026 | Spot Bond  |     | 10.22000  | 94.34670  |           | 10.22000     | 89.92920       |                   |            | 0.00               | 0                | 0.00           |
| ABS9             | On 17/03/2016 | Spot Bond  |     | 8.33000   | 106.27732 |           | 8.33000      | 106.25337      |                   |            | 0.00               | 0                | 0.00           |
| ABSI1            | On 11/06/2014 | Spot Bond  |     | 2.26000   | 131.43837 |           | 2.26000      | 128.89091      |                   |            | 0.00               | 0                | 0.00           |
| ABSI2            | On 07/12/2023 | Spot Bond  |     | 2.46000   | 206.16450 |           | 2.46000      | 261.16883      |                   |            | 0.00               | 0                | 0.00           |
| ABSI3            | On 31/01/2017 | Spot Bond  |     | 1.50000   | 121.60072 |           | 1.50000      | 124.29629      |                   |            | 0.00               | 0                | 0.00           |
| ABSI4            | On 31/01/2022 | Spot Bond  |     | 2.46000   | 120.72650 |           | 2.46000      | 123.13188      |                   |            | 0.00               | 0                | 0.00           |
| ACL01U           | On 30/06/2015 | Spot Bond  |     | 100.00000 | 46.75497  |           | 100.00000    | 46.63920       |                   |            | 0.00               | 0                | 0.00           |
| ACL028           | On 15/09/2015 | Spot Bond  |     | 12.13000  | 101.49809 |           | 12.13000     | 108.19096      |                   |            | 0.00               | 0                | 0.00           |
| ACL029           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.31749      |                   |            | 0.00               | 0                | 0.00           |
| ACL02U           | On 20/03/2018 | Spot Bond  |     | 100.00000 | 2.71199   |           | 100.00000    | 2.70527        |                   |            | 0.00               | 0                | 0.00           |
| ACL033           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.32556      |                   |            | 0.00               | 0                | 0.00           |
| ACL036           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.43975      |                   |            | 0.00               | 0                | 0.00           |
| ACL03U           | On 20/03/2016 | Spot Bond  |     | 100.00000 | 16.16472  |           | 100.00000    | 16.12469       |                   |            | 0.00               | 0                | 0.00           |
| ACL042           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.30942      |                   |            | 0.00               | 0                | 0.00           |
| ACL047           | On 22/10/2018 | Spot Bond  |     | 11.00000  | 61.66294  |           | 11.00000     | 61.64531       |                   |            | 0.00               | 0                | 0.00           |
| ACL04U           | On 20/06/2016 | Spot Bond  |     | 100.00000 | 16.16472  |           | 100.00000    | 16.12469       |                   |            | 0.00               | 0                | 0.00           |
| ACL071           | On 20/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00           |
| ACL073           | On 20/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00           |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL074           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL076           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.56318      |                   |            | 0.00          | 0                | 0.00          |
| ACL077           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.73074      |                   |            | 0.00          | 0                | 0.00          |
| ACL078           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.48847      |                   |            | 0.00          | 0                | 0.00          |
| ACL080           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.53895      |                   |            | 0.00          | 0                | 0.00          |
| ACL081           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.56116      |                   |            | 0.00          | 0                | 0.00          |
| ACL082           |        | On 30/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.73609      |                   |            | 0.00          | 0                | 0.00          |
| ACL083           |        | On 30/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.73609      |                   |            | 0.00          | 0                | 0.00          |
| ACL084           |        | On 30/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.74032      |                   |            | 0.00          | 0                | 0.00          |
| ACL085           |        | On 20/12/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.44810      |                   |            | 0.00          | 0                | 0.00          |
| ACL086           |        | On 30/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.74032      |                   |            | 0.00          | 0                | 0.00          |
| ACL087           |        | On 30/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.73186      |                   |            | 0.00          | 0                | 0.00          |
| ACL088           |        | On 20/12/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 87.75930       |                   |            | 0.00          | 0                | 0.00          |
| ACL089           |        | On 20/12/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.41974      |                   |            | 0.00          | 0                | 0.00          |
| ACL092           |        | On 26/12/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.28248      |                   |            | 0.00          | 0                | 0.00          |
| ACL095           |        | On 20/12/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.50871      |                   |            | 0.00          | 0                | 0.00          |
| ACL096           |        | On 20/06/2020 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.55896      |                   |            | 0.00          | 0                | 0.00          |
| ACL097           |        | On 20/12/2025 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.57912      |                   |            | 0.00          | 0                | 0.00          |
| ACL098           |        | On 20/12/2025 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.53875      |                   |            | 0.00          | 0                | 0.00          |
| ACL100           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.44811      |                   |            | 0.00          | 0                | 0.00          |
| ACL104           |        | On 20/12/2019 | Spot Bond | 10.03000 | 101.95266 |           | 10.03000     | 101.92039      |                   |            | 0.00          | 0                | 0.00          |
| ACL114           |        | On 20/03/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.32704      |                   |            | 0.00          | 0                | 0.00          |
| ACL118           |        | On 26/01/2021 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.66963      |                   |            | 0.00          | 0                | 0.00          |
| ACL120           |        | On 26/01/2021 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.36301      |                   |            | 0.00          | 0                | 0.00          |
| ACL122           |        | On 20/06/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL126           |        | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 81.32502       |                   |            | 0.00          | 0                | 0.00          |
| ACL127           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 164.15986      |                   |            | 0.00          | 0                | 0.00          |
| ACL128           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 164.23912      |                   |            | 0.00          | 0                | 0.00          |
| ACL129           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.48840      |                   |            | 0.00          | 0                | 0.00          |
| ACL130           |        | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.27396      |                   |            | 0.00          | 0                | 0.00          |
| ACL131           |        | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.27396      |                   |            | 0.00          | 0                | 0.00          |
| ACL133           |        | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.11874      |                   |            | 0.00          | 0                | 0.00          |
| ACL134           |        | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.43789      |                   |            | 0.00          | 0                | 0.00          |
| ACL135           |        | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.42578      |                   |            | 0.00          | 0                | 0.00          |
| ACL136           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.51946      |                   |            | 0.00          | 0                | 0.00          |
| ACL137           |        | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.01970      |                   |            | 0.00          | 0                | 0.00          |
| ACL138           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.51780      |                   |            | 0.00          | 0                | 0.00          |
| ACL139           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.72680      |                   |            | 0.00          | 0                | 0.00          |
| ACL141           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.37993      |                   |            | 0.00          | 0                | 0.00          |
| ACL142           |        | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.49959      |                   |            | 0.00          | 0                | 0.00          |
| ACL143           |        | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 103.69931      |                   |            | 0.00          | 0                | 0.00          |
| ACL144           |        | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.32987      |                   |            | 0.00          | 0                | 0.00          |
| ACL145           |        | On 20/12/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.49448      |                   |            | 0.00          | 0                | 0.00          |
| ACL149           |        | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.25020      |                   |            | 0.00          | 0                | 0.00          |
| ACL150           |        | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.22796      |                   |            | 0.00          | 0                | 0.00          |
| ACL151           |        | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.46237      |                   |            | 0.00          | 0                | 0.00          |
| ACL153           |        | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.30077      |                   |            | 0.00          | 0                | 0.00          |
| ACL154           |        | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.26639      |                   |            | 0.00          | 0                | 0.00          |
| ACL155           |        | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.33312      |                   |            | 0.00          | 0                | 0.00          |
| ACL156           |        | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.45833      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ACL157           |        | On 20/03/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.38760      |                   |            | 0.00          | 0                | 0.00           |
| ACL158           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.30683      |                   |            | 0.00          | 0                | 0.00           |
| ACL159           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.32907      |                   |            | 0.00          | 0                | 0.00           |
| ACL161           |        | On 20/03/2022 | Spot Bond | 10.23000 | 104.68134 |           | 10.23000     | 104.65249      |                   |            | 0.00          | 0                | 0.00           |
| ACL162           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.35111      |                   |            | 0.00          | 0                | 0.00           |
| ACL163           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.31694      |                   |            | 0.00          | 0                | 0.00           |
| ACL164           |        | On 20/06/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.85224      |                   |            | 0.00          | 0                | 0.00           |
| ACL165           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 113.59014      |                   |            | 0.00          | 0                | 0.00           |
| ACL166           |        | On 20/03/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.25077      |                   |            | 0.00          | 0                | 0.00           |
| ACL167           |        | On 20/06/2019 | Spot Bond | 10.15500 | 100.56328 |           | 10.15500     | 100.53591      |                   |            | 0.00          | 0                | 0.00           |
| ACL168           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.45219      |                   |            | 0.00          | 0                | 200,000,000.00 |
| ACL169           |        | On 20/06/2017 | Spot Bond | 1.75000  | 110.70883 |           | 1.75000      | 110.76208      |                   |            | 0.00          | 0                | 0.00           |
| ACL170           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.32705      |                   |            | 0.00          | 0                | 0.00           |
| ACL172           |        | On 20/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.33089      |                   |            | 0.00          | 0                | 0.00           |
| ACL173           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.42811      |                   |            | 0.00          | 0                | 0.00           |
| ACL174           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.47846      |                   |            | 0.00          | 0                | 0.00           |
| ACL175           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.37773      |                   |            | 0.00          | 0                | 0.00           |
| ACL178           |        | On 20/09/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.46839      |                   |            | 0.00          | 0                | 0.00           |
| ACL180           |        | On 20/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.18919      |                   |            | 0.00          | 0                | 0.00           |
| ACL181           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 103.66192      |                   |            | 0.00          | 0                | 0.00           |
| ACL182           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 103.52076      |                   |            | 0.00          | 0                | 0.00           |
| ACL183           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.48853      |                   |            | 0.00          | 0                | 0.00           |
| ACL184           |        | On 20/09/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.79790      |                   |            | 0.00          | 0                | 0.00           |
| ACL185           |        | On 20/09/2022 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.46839      |                   |            | 0.00          | 0                | 0.00           |
| ACL186           |        | On 20/09/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.41677      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL187           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.50246    |                | 0.00              |            | 0             | 0.00             |               |
| ACL188           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.52871    |                | 0.00              |            | 0             | 0.00             |               |
| ACL191           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.31676    |                | 0.00              |            | 0             | 0.00             |               |
| ACL192           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.34709    |                | 0.00              |            | 0             | 0.00             |               |
| ACL193           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.53485    |                | 0.00              |            | 0             | 0.00             |               |
| ACL194           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.52477    |                | 0.00              |            | 0             | 0.00             |               |
| ACL195           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.63952    |                | 0.00              |            | 0             | 0.00             |               |
| ACL196           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.43818    |                | 0.00              |            | 0             | 0.00             |               |
| ACL197           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.62342    |                | 0.00              |            | 0             | 0.00             |               |
| ACL198           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 104.18942    |                | 0.00              |            | 0             | 0.00             |               |
| ACL199           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.63952    |                | 0.00              |            | 0             | 0.00             |               |
| ACL200           | On 21/11/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 91.50065     |                | 0.00              |            | 0             | 0.00             |               |
| ACL201           | On 20/12/2022 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.55900    |                | 0.00              |            | 0             | 0.00             |               |
| ACL202           | On 20/12/2022 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.55900    |                | 0.00              |            | 0             | 0.00             |               |
| ACL203           | On 30/01/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 120.05612    |                | 0.00              |            | 0             | 0.00             |               |
| ACL204           | On 14/02/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 120.90772    |                | 0.00              |            | 0             | 0.00             |               |
| ACL205           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.33744    |                | 0.00              |            | 0             | 0.00             |               |
| ACL208           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.32333    |                | 0.00              |            | 0             | 0.00             |               |
| ACL210           | On 20/05/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.22028    |                | 0.00              |            | 0             | 0.00             |               |
| ACL212           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.36161    |                | 0.00              |            | 0             | 0.00             |               |
| ACL213           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.36767    |                | 0.00              |            | 0             | 0.00             |               |
| ACL214           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.42811    |                | 0.00              |            | 0             | 0.00             |               |
| ACL215           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.33945    |                | 0.00              |            | 0             | 0.00             |               |
| ACL216           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.33744    |                | 0.00              |            | 0             | 0.00             |               |
| ACL217           | On 20/12/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.47025    |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| ADCB01           | On 08/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.49708      |                   |            | 0.00                 | 0                | 0.00             |
| ADCB02           | On 31/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.69717      |                   |            | 0.00                 | 0                | 0.00             |
| ADCP05           | On 26/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.11421      |                   |            | 0.00                 | 0                | 0.00             |
| ADCP06           | On 25/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.11555      |                   |            | 0.00                 | 0                | 0.00             |
| AER01U           | On 18/11/2016 | Spot Bond  |     | 100.00000 | 8.91914   |           | 100.00000    | 8.89681        |                   |            | 0.00                 | 0                | 0.00             |
| AHF1A1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.20858      |                   |            | 0.00                 | 0                | 0.00             |
| AHF1B1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.23049      |                   |            | 0.00                 | 0                | 0.00             |
| AHF1C1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.24505      |                   |            | 0.00                 | 0                | 0.00             |
| AHF2A1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.73647      |                   |            | 0.00                 | 0                | 0.00             |
| AHF2B1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.82411      |                   |            | 0.00                 | 0                | 0.00             |
| AHF2C1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.94085      |                   |            | 0.00                 | 0                | 0.00             |
| AHF3A1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.70635      |                   |            | 0.00                 | 0                | 0.00             |
| AHF3A2           | On 18/04/2016 | Spot Bond  |     | 8.69500   | 98.44158  |           | 8.69500      | 98.41857       |                   |            | 0.00                 | 0                | 0.00             |
| AHF3B1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.94994      |                   |            | 0.00                 | 0                | 0.00             |
| AHF3C1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.12801      |                   |            | 0.00                 | 0                | 0.00             |
| AIR01            | On 15/03/2019 | Spot Bond  |     | 9.13500   | 101.84986 |           | 9.13500      | 101.82473      |                   |            | 2,512,125,000,000.00 | 275,000,000      | 210,000,000.00   |
| AIR02            | On 30/04/2023 | Spot Bond  |     | 9.66000   | 116.10743 |           | 9.66000      | 116.07734      |                   |            | 0.00                 | 0                | 0.00             |
| AIR02U           | On 05/10/2014 | Spot Bond  |     | 100.00000 | 64.64562  |           | 100.00000    | 64.48553       |                   |            | 0.00                 | 0                | 0.00             |
| AIR03            | On 09/03/2016 | Spot Bond  |     | 8.03000   | 110.46835 |           | 8.03000      | 105.02022      |                   |            | 0.00                 | 0                | 2,900,000,000.00 |
| AIR03U           | On 26/10/2014 | Spot Bond  |     | 100.00000 | 61.50205  |           | 100.00000    | 61.34975       |                   |            | 0.00                 | 0                | 0.00             |
| AIR04U           | On 26/10/2029 | Spot Bond  |     | 100.00000 | 15.48356  |           | 100.00000    | 15.44909       |                   |            | 0.00                 | 0                | 0.00             |
| AIRL01           | On 30/04/2028 | Spot Bond  |     | 3.08000   | 151.99465 |           | 3.08000      | 151.96791      |                   |            | 0.00                 | 0                | 0.00             |
| ANG010           | On 09/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.87809       |                   |            | 0.00                 | 0                | 0.00             |
| ANG06            | On 06/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.94722       |                   |            | 0.00                 | 0                | 0.00             |
| ANG07            | On 11/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.34424      |                   |            | 0.00                 | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|-------------------|
| ANG08            | On 10/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.78004      |                   |                        | 0.00          | 0                | 0.00              |
| ASN001           | On 04/03/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.38329      |                   |                        | 0.00          | 0                | 0.00              |
| ASN002           | On 03/01/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |                        | 0.00          | 0                | 0.00              |
| ASN004           | On 22/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.25510      |                   |                        | 0.00          | 0                | 0.00              |
| ASN006           | On 28/02/2017 | Spot Bond  | 100.00000 |       | 8.69830   | 100.00000 | 8.67652      |                |                   | 579,000,000,000,000.00 |               | 5,790,000,000    | 5,790,000,000.00  |
| ASN007           | On 20/12/2016 | Spot Bond  | 100.00000 |       | 8.62983   | 100.00000 | 100.00000    |                |                   |                        | 0.00          | 0                | 0.00              |
| BAR001           | On 12/06/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.85752       |                   |                        | 0.00          | 0                | 0.00              |
| BAR002           | On 20/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.23666      |                   |                        | 0.00          | 0                | 0.00              |
| BAR003           | On 20/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.48497      |                   |                        | 0.00          | 0                | 20,000,000,000.00 |
| BAW10            | On 01/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.15733      |                   |                        | 0.00          | 0                | 0.00              |
| BAW11            | On 01/10/2018 | Spot Bond  | 9.62500   |       | 104.79388 |           | 9.62500      | 104.76682      |                   |                        | 0.00          | 0                | 0.00              |
| BAW12            | On 17/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.21815      |                   |                        | 0.00          | 0                | 0.00              |
| BAW13            | On 17/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.74454      |                   |                        | 0.00          | 0                | 0.00              |
| BAW15            | On 01/02/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.99509      |                   |                        | 0.00          | 0                | 0.00              |
| BAW17            | On 05/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.98128       |                   |                        | 0.00          | 0                | 0.00              |
| BAW18            | On 05/12/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.98048       |                   |                        | 0.00          | 0                | 0.00              |
| BAW19            | On 05/12/2020 | Spot Bond  | 10.11000  |       | 99.68903  | 10.11000  | 99.66203     |                |                   |                        | 0.00          | 0                | 1,000,000,000.00  |
| BAW2             | On 02/10/2015 | Spot Bond  | 7.93000   |       | 110.36566 | 7.93000   | 110.34209    |                |                   | 3,172,000,000.00       |               | 400,000          | 400,000.00        |
| BAW3             | On 02/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.27314      |                   |                        | 0.00          | 0                | 0.00              |
| BAW6             | On 02/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.14868      |                   |                        | 0.00          | 0                | 0.00              |
| BAW7             | On 02/10/2014 | Spot Bond  | 8.20500   |       | 103.97204 | 8.20500   | 103.94907    |                |                   |                        | 0.00          | 0                | 0.00              |
| BAW8             | On 02/10/2017 | Spot Bond  | 9.51000   |       | 105.46873 | 9.51000   | 105.44181    |                |                   |                        | 0.00          | 0                | 0.00              |
| BAYA01           | On 31/03/2016 | Spot Bond  | 11.79055  |       | 103.60012 | 11.79055  | 102.93100    |                |                   |                        | 0.00          | 0                | 0.00              |
| BAYA04           | On 30/09/2015 | Spot Bond  | 11.63161  |       | 101.81742 | 11.63161  | 101.85635    |                |                   |                        | 0.00          | 0                | 0.00              |
| BAYA05           | On 30/09/2015 | Spot Bond  | 11.68268  |       | 101.69725 | 11.68268  | 101.78494    |                |                   |                        | 0.00          | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA06           | On 30/09/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.68699      |                   |            | 0.00          | 0                | 0.00          |
| BAYA07           | On 31/12/2015 | Spot Bond  | 11.73375 |       | 101.48154 |           | 11.73375     | 101.62305      |                   |            | 0.00          | 0                | 0.00          |
| BAYA08           | On 31/12/2017 | Spot Bond  | 12.62370 |       | 99.68864  |           | 12.62370     | 99.48816       |                   |            | 0.00          | 0                | 0.00          |
| BAYA09           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.72986      |                   |            | 0.00          | 0                | 0.00          |
| BAYA10           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.72986      |                   |            | 0.00          | 0                | 0.00          |
| BAYA11           | On 31/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.72994      |                   |            | 0.00          | 0                | 0.00          |
| BAYA12           | On 31/03/2016 | Spot Bond  | 12.04055 |       | 100.07363 |           | 12.04055     | 100.84314      |                   |            | 0.00          | 0                | 0.00          |
| BAYA13           | On 31/03/2016 | Spot Bond  | 11.93589 |       | 102.37967 |           | 11.93589     | 101.54107      |                   |            | 0.00          | 0                | 0.00          |
| BAYA14           | On 30/09/2015 | Spot Bond  | 11.63161 |       | 101.81742 |           | 11.63161     | 101.85635      |                   |            | 0.00          | 0                | 0.00          |
| BAYA15           | On 30/06/2016 | Spot Bond  | 11.89865 |       | 101.37277 |           | 11.89865     | 101.56588      |                   |            | 0.00          | 0                | 0.00          |
| BAYA16           | On 30/09/2016 | Spot Bond  | 11.06933 |       | 94.62692  |           | 11.06933     | 100.92787      |                   |            | 0.00          | 0                | 0.00          |
| BAYA17           | On 30/09/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.63559      |                   |            | 0.00          | 0                | 0.00          |
| BAYA18           | On 31/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.62244      |                   |            | 0.00          | 0                | 0.00          |
| BAYA19           | On 31/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.62244      |                   |            | 0.00          | 0                | 0.00          |
| BAYA20           | On 30/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.52883      |                   |            | 0.00          | 0                | 0.00          |
| BAYA22           | On 30/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.88957       |                   |            | 0.00          | 0                | 0.00          |
| BAYA23           | On 30/06/2017 | Spot Bond  | 11.07510 |       | 100.40630 |           | 11.07510     | 100.91721      |                   |            | 0.00          | 0                | 0.00          |
| BAYA24           | On 30/06/2017 | Spot Bond  | 12.28500 |       | 98.94290  |           | 12.28500     | 98.70985       |                   |            | 0.00          | 0                | 0.00          |
| BAYA25           | On 30/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.36770       |                   |            | 0.00          | 80,000,000       | 40,000,000.00 |
| BAYA26           | On 30/09/2017 | Spot Bond  | 12.21000 |       | 65.07409  |           | 12.21000     | 96.09979       |                   |            | 0.00          | 0                | 0.00          |
| BAYA27           | On 30/09/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.88949       |                   |            | 0.00          | 0                | 0.00          |
| BAYA29           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.47279      |                   |            | 0.00          | 0                | 0.00          |
| BAYA30           | On 31/12/2015 | Spot Bond  | 9.28000  |       | 86.56839  |           | 9.28000      | 101.61840      |                   |            | 0.00          | 0                | 0.00          |
| BAYA31           | On 31/12/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.59691      |                   |            | 0.00          | 0                | 0.00          |
| BAYA32           | On 31/03/2018 | Spot Bond  | 12.02500 |       | 63.98960  |           | 12.02500     | 95.85641       |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYA33           |        | On 31/03/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.54585      |                   |            | 0.00          | 0                | 0.00           |
| BAYA34           |        | On 31/03/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.58840      |                   |            | 0.00          | 0                | 0.00           |
| BAYA35           |        | On 31/03/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.58840      |                   |            | 0.00          | 0                | 0.00           |
| BAYA36           |        | On 31/03/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.74462       |                   |            | 0.00          | 0                | 0.00           |
| BAYA37           |        | On 31/03/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.52542      |                   |            | 0.00          | 0                | 0.00           |
| BAYA38           |        | On 31/03/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.14510      |                   |            | 0.00          | 0                | 0.00           |
| BAYA39           |        | On 30/09/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.60100      |                   |            | 0.00          | 200,000,000      | 100,000,000.00 |
| BAYA40           |        | On 30/09/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.00940      |                   |            | 0.00          | 0                | 0.00           |
| BAYA41           |        | On 30/09/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.88959       |                   |            | 0.00          | 0                | 0.00           |
| BAYA42           |        | On 30/09/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.60100      |                   |            | 0.00          | 200,000,000      | 100,000,000.00 |
| BAYA43           |        | On 31/03/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.93509      |                   |            | 0.00          | 0                | 0.00           |
| BAYB02           |        | On 31/03/2016 | Spot Bond | 14.79055  | 104.08439 |           | 14.79055     | 103.43263      |                   |            | 0.00          | 0                | 0.00           |
| BAYB03           |        | On 31/12/2016 | Spot Bond | 16.03928  | 101.30612 |           | 16.03928     | 101.10811      |                   |            | 0.00          | 0                | 0.00           |
| BAYB04           |        | On 31/03/2017 | Spot Bond | 14.92392  | 100.83098 |           | 14.92392     | 101.45250      |                   |            | 0.00          | 0                | 0.00           |
| BAYB05           |        | On 30/06/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.14017      |                   |            | 0.00          | 0                | 0.00           |
| BAYB06           |        | On 31/12/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.14017      |                   |            | 0.00          | 0                | 0.00           |
| BAYB07           |        | On 31/03/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.14017      |                   |            | 0.00          | 0                | 0.00           |
| BAYB08           |        | On 30/09/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.22482      |                   |            | 0.00          | 0                | 0.00           |
| BAYB09           |        | On 30/09/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.12983      |                   |            | 0.00          | 0                | 0.00           |
| BAYC1U           |        | On 31/12/2016 | Spot Bond | 100.00000 | 14.11541  |           | 100.00000    | 14.08863       |                   |            | 0.00          | 0                | 0.00           |
| BAYD1U           |        | On 30/06/2035 | Spot Bond | 100.00000 | 21.90398  |           | 100.00000    | 21.84975       |                   |            | 0.00          | 0                | 0.00           |
| BAYD2U           |        | On 30/06/2035 | Spot Bond | 100.00000 | 19.93509  |           | 100.00000    | 19.88572       |                   |            | 0.00          | 0                | 0.00           |
| BAYD3U           |        | On 30/06/2035 | Spot Bond | 100.00000 | 12.30561  |           | 100.00000    | 12.27514       |                   |            | 0.00          | 0                | 0.00           |
| BAYD4U           |        | On 30/06/2035 | Spot Bond | 100.00000 | 12.32757  |           | 100.00000    | 12.29670       |                   |            | 0.00          | 0                | 0.00           |
| BAYD5U           |        | On 30/06/2035 | Spot Bond | 100.00000 | 14.87806  |           | 100.00000    | 14.84122       |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 12.89159  | 100.00000 | 12.85967     |                |                   |            | 0.00          | 0                | 0.00           |
| BCJ01U           | On 15/04/2014 | Spot Bond  | 100.00000 |       | 95.11576  | 100.00000 | 94.88206     |                |                   |            | 0.00          | 0                | 0.00           |
| BCJ02            | On 17/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.67551    |                |                   |            | 0.00          | 0                | 0.00           |
| BCP1             | On 30/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.75784    |                |                   |            | 0.00          | 0                | 0.00           |
| BCP2             | On 30/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.80135    |                |                   |            | 0.00          | 0                | 0.00           |
| BCP78U           | On 06/03/2014 | Spot Bond  | 100.00000 |       | 99.72678  | 100.00000 | 99.45504     |                |                   |            | 0.00          | 0                | 0.00           |
| BCP79U           | On 24/04/2014 | Spot Bond  | 100.00000 |       | 87.95181  | 100.00000 | 87.74038     |                |                   |            | 0.00          | 0                | 0.00           |
| BCP80U           | On 19/05/2014 | Spot Bond  | 100.00000 |       | 82.95455  | 100.00000 | 82.76644     |                |                   |            | 0.00          | 0                | 0.00           |
| BD0202           | On 31/12/2018 | Spot Bond  | 2.36000   |       | 103.05311 | 2.36000   | 169.55967    |                |                   |            | 0.00          | 0                | 0.00           |
| BD0205           | On 28/04/2028 | Spot Bond  | 8.58000   |       | 95.82987  | 8.58000   | 136.74633    |                |                   |            | 0.00          | 0                | 0.00           |
| BD0206           | On 02/03/2028 | Spot Bond  | 8.58000   |       | 89.89447  | 8.58000   | 137.12343    |                |                   |            | 0.00          | 0                | 0.00           |
| BD0302           | On 18/04/2028 | Spot Bond  | 8.96500   |       | 96.36856  | 8.96500   | 96.34534     |                |                   |            | 0.00          | 0                | 0.00           |
| BD310A           | On 08/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.52910    |                |                   |            | 0.00          | 0                | 0.00           |
| BD311E           | On 07/12/2023 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.93971     |                |                   |            | 0.00          | 0                | 0.00           |
| BD311F           | On 20/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.36620    |                |                   |            | 0.00          | 0                | 0.00           |
| BD32AU           | On 08/05/2014 | Spot Bond  | 100.00000 |       | 85.08159  | 100.00000 | 84.88372     |                |                   |            | 0.00          | 0                | 0.00           |
| BEER02           | On 28/03/2018 | Spot Bond  | 8.71500   |       | 97.75684  | 8.71500   | 97.73381     |                |                   |            | 0.00          | 0                | 300,000,000.00 |
| BG22A1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.56789    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22A2           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.71237    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22A3           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.72949    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22B1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.78653    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22C1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.84353    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22D1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.00265    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22YU           | On 21/07/2016 | Spot Bond  | 100.00000 |       | 14.93177  | 100.00000 | 14.89480     |                |                   |            | 0.00          | 0                | 0.00           |
| BG32A1           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.62460    |                |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| BG32A2           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.65586      |                   |            | 0.00               | 0                | 0.00          |
| BG32A3           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.66925      |                   |            | 0.00               | 0                | 0.00          |
| BG32A4           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.67372      |                   |            | 0.00               | 0                | 0.00          |
| BG32B            | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.72725      |                   |            | 0.00               | 0                | 0.00          |
| BG32C            | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.79854      |                   |            | 0.00               | 0                | 0.00          |
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 |       | 9.34545   | 100.00000 |              | 9.32231        |                   |            | 0.00               | 0                | 0.00          |
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 |       | 9.34545   | 100.00000 |              | 9.32231        |                   |            | 0.00               | 0                | 0.00          |
| BG42A1           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.33258      |                   |            | 0.00               | 0                | 0.00          |
| BG42A2           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.44838      |                   |            | 0.00               | 0                | 0.00          |
| BG42A3           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.47995      |                   |            | 0.00               | 0                | 0.00          |
| BG42A4           | On 15/03/2017 | Spot Bond  | 9.06000   |       | 103.47653 |           | 9.06000      | 103.45121      |                   |            | 0.00               | 0                | 0.00          |
| BG42B            | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.57467      |                   |            | 0.00               | 0                | 0.00          |
| BG42C            | On 15/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.74291      |                   |            | 0.00               | 0                | 0.00          |
| BG42DU           | On 15/03/2017 | Spot Bond  | 100.00000 |       | 6.70366   | 100.00000 |              | 6.68706        |                   |            | 0.00               | 0                | 0.00          |
| BG42YU           | On 15/03/2017 | Spot Bond  | 100.00000 |       | 6.70366   | 100.00000 |              | 6.68706        |                   |            | 0.00               | 0                | 0.00          |
| BID01            | On 06/08/2014 | Spot Bond  | 6.67500   |       | 102.21628 |           | 6.67500      | 102.19810      |                   |            | 327,075,000,000.00 | 49,000,000       | 70,000,000.00 |
| BID04            | On 23/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.73926      |                   |            | 0.00               | 0                | 0.00          |
| BIDC34           | On 05/03/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.98481       |                   |            | 0.00               | 0                | 0.00          |
| BIDC35           | On 17/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.33660       |                   |            | 0.00               | 0                | 0.00          |
| BIDC36           | On 05/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.30723       |                   |            | 0.00               | 0                | 0.00          |
| BIDC37           | On 12/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.91460       |                   |            | 0.00               | 0                | 0.00          |
| BLG1A4           | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.18839      |                   |            | 0.00               | 0                | 0.00          |
| BLG1A6           | On 21/11/2032 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.21937      |                   |            | 0.00               | 0                | 0.00          |
| BLG1B            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.18573      |                   |            | 0.00               | 0                | 0.00          |
| BLG1C            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.19540      |                   |            | 0.00               | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| BLG1D            | On 21/11/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.21296      |                   |            | 0.00                  | 0                | 0.00             |
| BLG1E            | On 21/11/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.28567      |                   |            | 0.00                  | 0                | 0.00             |
| BLG1F            | On 21/11/2032 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.40716      |                   |            | 0.00                  | 0                | 0.00             |
| BSR11U           | On 19/06/2015 | Spot Bond  |     | 100.00000 | 45.48430  |           | 100.00000    | 45.37041       |                   |            | 0.00                  | 0                | 0.00             |
| BUS01U           | On 30/09/2016 | Spot Bond  |     | 100.00000 | 15.15572  |           | 100.00000    | 15.11819       |                   |            | 0.00                  | 0                | 0.00             |
| BWZJ18           | On 19/11/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.26678      |                   |            | 0.00                  | 0                | 0.00             |
| CBL06            | On 02/11/2014 | Spot Bond  |     | 8.02500   | 107.52742 |           | 8.02500      | 107.50405      |                   |            | 0.00                  | 0                | 0.00             |
| CBL08            | On 02/11/2016 | Spot Bond  |     | 10.16000  | 113.73981 |           | 10.16000     | 113.70868      |                   |            | 207,264,000,000.00    | 20,400,000       | 20,400,000.00    |
| CBL09            | On 29/01/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.89252      |                   |            | 0.00                  | 0                | 0.00             |
| CBL10            | On 06/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.78511      |                   |            | 0.00                  | 0                | 0.00             |
| CBL11            | On 06/05/2016 | Spot Bond  |     | 9.81000   | 104.78862 |           | 9.81000      | 104.76090      |                   |            | 421,830,000,000.00    | 43,000,000       | 650,000,000.00   |
| CBL12            | On 06/09/2018 | Spot Bond  |     | 11.93500  | 97.87417  |           | 11.93500     | 97.84283       |                   |            | 19,096,000,000,000.00 | 1,600,000,000    | 800,000,000.00   |
| CBL13            | On 01/02/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.80844      |                   |            | 0.00                  | 0                | 0.00             |
| CBL14            | On 01/02/2019 | Spot Bond  |     | 12.18500  | 98.70000  |           | 12.18500     | 98.66776       |                   |            | 0.00                  | 0                | 0.00             |
| CBL15            | On 18/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.48276      |                   |            | 0.00                  | 0                | 5,500,000.00     |
| CBL16            | On 18/05/2017 | Spot Bond  |     | 10.05000  | 101.12566 |           | 10.05000     | 101.09828      |                   |            | 473,355,000,000.00    | 47,100,000       | 47,100,000.00    |
| CBL17            | On 23/08/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.22202      |                   |            | 0.00                  | 0                | 0.00             |
| CBL18            | On 23/08/2019 | Spot Bond  |     | 12.62500  | 94.24416  |           | 12.62500     | 94.21229       |                   |            | 0.00                  | 0                | 0.00             |
| CBL19            | On 02/11/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.59624      |                   |            | 0.00                  | 200,000,000      | 100,000,000.00   |
| CBL20            | On 14/12/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.03801      |                   |            | 0.00                  | 0                | 0.00             |
| CBL21            | On 06/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.51385      |                   |            | 0.00                  | 0                | 0.00             |
| CBL22            | On 06/05/2020 | Spot Bond  |     | 10.86000  | 92.35246  |           | 10.86000     | 92.32549       |                   |            | 0.00                  | 0                | 0.00             |
| CCT01            | On 23/06/2023 | Spot Bond  |     | 10.41000  | 115.12470 |           | 10.41000     | 115.09260      |                   |            | 0.00                  | 0                | 0.00             |
| CCT02            | On 12/06/2024 | Spot Bond  |     | 10.26000  | 111.09368 |           | 10.26000     | 111.06315      |                   |            | 0.00                  | 0                | 0.00             |
| CCT03            | On 15/03/2025 | Spot Bond  |     | 9.60000   | 115.73680 |           | 9.60000      | 115.70683      |                   |            | 0.00                  | 0                | 3,000,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CGR10            | On 08/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.82647       |                   |            | 0.00          | 340,000,000      | 170,000,000.00 |
| CGR11            | On 28/03/2016 | Spot Bond  |     | 12.41000  | 104.60094 |           | 12.41000     | 104.56616      |                   |            | 0.00          | 0                | 0.00           |
| CGR12            | On 14/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.43024      |                   |            | 0.00          | 0                | 0.00           |
| CGR13            | On 27/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.75542      |                   |            | 0.00          | 600,000,000      | 300,000,000.00 |
| CGR14            | On 13/02/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.54118      |                   |            | 0.00          | 0                | 0.00           |
| CGR7             | On 22/07/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.42123      |                   |            | 0.00          | 0                | 0.00           |
| CGR8             | On 22/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.64202      |                   |            | 0.00          | 0                | 0.00           |
| CIG01            | On 06/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95282       |                   |            | 0.00          | 0                | 0.00           |
| CIG02            | On 30/08/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.08725      |                   |            | 0.00          | 0                | 0.00           |
| CLN126           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42821      |                   |            | 0.00          | 0                | 0.00           |
| CLN130           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42372      |                   |            | 0.00          | 0                | 0.00           |
| CLN134           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.44745      |                   |            | 0.00          | 0                | 0.00           |
| CLN154           | On 20/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.85240      |                   |            | 0.00          | 0                | 0.00           |
| CLN159           | On 14/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.40758      |                   |            | 0.00          | 0                | 0.00           |
| CLN167           | On 30/04/2014 | Spot Bond  |     | 100.00000 | 92.04113  |           | 100.00000    | 91.82302       |                   |            | 0.00          | 0                | 0.00           |
| CLN168           | On 30/04/2014 | Spot Bond  |     | 100.00000 | 92.04113  |           | 100.00000    | 91.82302       |                   |            | 0.00          | 0                | 0.00           |
| CLN169           | On 30/04/2014 | Spot Bond  |     | 100.00000 | 92.04113  |           | 100.00000    | 91.82302       |                   |            | 0.00          | 0                | 0.00           |
| CLN170           | On 20/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.48850      |                   |            | 0.00          | 0                | 0.00           |
| CLN172           | On 30/04/2014 | Spot Bond  |     | 100.00000 | 92.04113  |           | 100.00000    | 91.82302       |                   |            | 0.00          | 0                | 0.00           |
| CLN179           | On 20/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.59945      |                   |            | 0.00          | 0                | 0.00           |
| CLN183           | On 15/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.93222      |                   |            | 0.00          | 0                | 0.00           |
| CLN184           | On 01/07/2021 | Spot Bond  |     | 10.11000  | 101.73126 |           | 10.11000     | 101.70356      |                   |            | 0.00          | 0                | 0.00           |
| CLN185           | On 15/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.93222      |                   |            | 0.00          | 0                | 0.00           |
| CLN186           | On 06/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.02837      |                   |            | 0.00          | 0                | 0.00           |
| CLN187           | On 15/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN191           | On 23/08/2016 | Spot Bond  | 2.76000   | 114.50352 | 2.76000   | 114.48431    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN192           | On 24/08/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 106.55118    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN193           | On 29/08/2021 | Spot Bond  | 3.14000   | 111.52365 | 3.14000   | 114.33146    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN194           | On 31/08/2016 | Spot Bond  | 8.25000   | 100.10990 | 8.25000   | 100.08791    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN195           | On 15/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN196           | On 15/06/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.93222    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN197           | On 15/06/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.93222    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN198           | On 13/09/2021 | Spot Bond  | 3.10000   | 119.39033 | 3.10000   | 113.95261    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN199           | On 13/09/2016 | Spot Bond  | 2.40000   | 119.40855 | 2.40000   | 113.97217    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN200           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.16253    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN213           | On 12/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.25108    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN214           | On 12/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.84687    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN215           | On 17/10/2016 | Spot Bond  | 9.03000   | 102.07049 | 9.03000   | 102.04573    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN216           | On 11/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.87248    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN217           | On 11/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.85888    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN219           | On 20/10/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.76535    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN220           | On 20/10/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.77723    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN221           | On 20/10/2016 | Spot Bond  | 9.08000   | 102.21524 | 9.08000   | 102.19031    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN222           | On 20/10/2016 | Spot Bond  | 9.08000   | 102.21524 | 9.08000   | 102.19031    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN223           | On 15/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 105.00853    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN224           | On 15/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 105.98220    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN225           | On 09/12/2016 | Spot Bond  | 9.13000   | 100.94893 | 9.13000   | 100.92417    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN226           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.52889    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN227           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.70253    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN230           | On 17/01/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.76982    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN231           | On 17/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.76982      |                   |            | 0.00          | 0                | 0.00          |
| CLN232           | On 20/06/2014 | Spot Bond  |     | 100.17539 | 99.94421  |           | 100.17539    | 99.43347       |                   |            | 0.00          | 0                | 0.00          |
| CLN236           | On 15/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.08993      |                   |            | 0.00          | 0                | 0.00          |
| CLN237           | On 14/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35535      |                   |            | 0.00          | 0                | 0.00          |
| CLN239           | On 20/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.55227      |                   |            | 0.00          | 0                | 0.00          |
| CLN240           | On 24/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.15572      |                   |            | 0.00          | 0                | 0.00          |
| CLN241           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.16577      |                   |            | 0.00          | 0                | 0.00          |
| CLN242           | On 24/02/2019 | Spot Bond  |     | 9.35000   | 100.22745 |           | 9.35000      | 100.20215      |                   |            | 0.00          | 0                | 0.00          |
| CLN243           | On 24/02/2019 | Spot Bond  |     | 9.35000   | 100.22745 |           | 9.35000      | 100.20215      |                   |            | 0.00          | 0                | 0.00          |
| CLN244           | On 25/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.13636      |                   |            | 0.00          | 0                | 0.00          |
| CLN245           | On 25/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.13674      |                   |            | 0.00          | 0                | 0.00          |
| CLN246           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 91.49475       |                   |            | 0.00          | 0                | 0.00          |
| CLN247           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25563      |                   |            | 0.00          | 0                | 0.00          |
| CLN248           | On 14/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.81789       |                   |            | 0.00          | 0                | 0.00          |
| CLN249           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25073      |                   |            | 0.00          | 0                | 0.00          |
| CLN250           | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.17675      |                   |            | 0.00          | 0                | 0.00          |
| CLN251           | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.17675      |                   |            | 0.00          | 0                | 0.00          |
| CLN252           | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.17675      |                   |            | 0.00          | 0                | 0.00          |
| CLN253           | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.17675      |                   |            | 0.00          | 0                | 0.00          |
| CLN254           | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.17675      |                   |            | 0.00          | 0                | 0.00          |
| CLN255           | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.20967      |                   |            | 0.00          | 0                | 0.00          |
| CLN256           | On 26/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.26432      |                   |            | 0.00          | 0                | 0.00          |
| CLN257           | On 26/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.26432      |                   |            | 0.00          | 0                | 0.00          |
| CLN258           | On 26/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.26432      |                   |            | 0.00          | 0                | 0.00          |
| CLN259           | On 26/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.26432      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN260           | On 26/03/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.26432      |                   |            | 0.00          | 0                | 0.00          |
| CLN261           | On 26/03/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.27346      |                   |            | 0.00          | 0                | 0.00          |
| CLN262           | On 26/03/2019 | Spot Bond  |     | 9.95500 | 103.06366 |           | 9.95500      | 103.03600      |                   |            | 0.00          | 0                | 0.00          |
| CLN264           | On 18/08/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.26184      |                   |            | 0.00          | 0                | 0.00          |
| CLN266           | On 16/03/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.29206      |                   |            | 0.00          | 0                | 0.00          |
| CLN267           | On 16/03/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.29206      |                   |            | 0.00          | 0                | 0.00          |
| CLN268           | On 30/04/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.65635      |                   |            | 0.00          | 0                | 0.00          |
| CLN269           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.76117      |                   |            | 0.00          | 0                | 0.00          |
| CLN270           | On 24/02/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.23678      |                   |            | 0.00          | 0                | 0.00          |
| CLN272           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.40795      |                   |            | 0.00          | 0                | 0.00          |
| CLN273           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.39789      |                   |            | 0.00          | 0                | 0.00          |
| CLN274           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.41785      |                   |            | 0.00          | 0                | 0.00          |
| CLN275           | On 22/05/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15923      |                   |            | 0.00          | 0                | 0.00          |
| CLN277           | On 25/05/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.16473      |                   |            | 0.00          | 0                | 0.00          |
| CLN278           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.41381      |                   |            | 0.00          | 0                | 0.00          |
| CLN279           | On 20/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 105.63958      |                   |            | 0.00          | 0                | 0.00          |
| CLN280           | On 07/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.94105       |                   |            | 0.00          | 0                | 0.00          |
| CLN281           | On 21/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.26698      |                   |            | 0.00          | 0                | 0.00          |
| CLN282           | On 27/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.17119      |                   |            | 0.00          | 0                | 0.00          |
| CLN283           | On 20/09/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.35759      |                   |            | 0.00          | 0                | 0.00          |
| CLN284           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.58920      |                   |            | 0.00          | 0                | 0.00          |
| CLN285           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.58920      |                   |            | 0.00          | 0                | 0.00          |
| CLN286           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.58920      |                   |            | 0.00          | 0                | 0.00          |
| CLN287           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.58920      |                   |            | 0.00          | 0                | 0.00          |
| CLN288           | On 10/08/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.45483      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN289           | On 30/08/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.07816      |                   |            | 0.00          | 0                | 0.00          |
| CLN290           | On 26/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.75330      |                   |            | 0.00          | 0                | 0.00          |
| CLN291           | On 26/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.47439      |                   |            | 0.00          | 0                | 0.00          |
| CLN292           | On 26/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 103.86029      |                   |            | 0.00          | 0                | 0.00          |
| CLN293           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.36133      |                   |            | 0.00          | 0                | 0.00          |
| CLN294           | On 26/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.45613      |                   |            | 0.00          | 0                | 0.00          |
| CLN295           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.23852      |                   |            | 0.00          | 0                | 0.00          |
| CLN296           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.64400      |                   |            | 0.00          | 0                | 0.00          |
| CLN297           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.38336      |                   |            | 0.00          | 0                | 0.00          |
| CLN298           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.38336      |                   |            | 0.00          | 0                | 0.00          |
| CLN299           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.38054      |                   |            | 0.00          | 0                | 0.00          |
| CLN301           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 126.85698      |                   |            | 0.00          | 0                | 0.00          |
| CLN302           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 103.19322      |                   |            | 0.00          | 0                | 0.00          |
| CLN303           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 127.42386      |                   |            | 0.00          | 0                | 0.00          |
| CLN304           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 126.27426      |                   |            | 0.00          | 0                | 0.00          |
| CLN305           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 126.97372      |                   |            | 0.00          | 0                | 0.00          |
| CLN310           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 123.42211      |                   |            | 0.00          | 0                | 0.00          |
| CLN311           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 123.68540      |                   |            | 0.00          | 0                | 0.00          |
| CLN312           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 127.36352      |                   |            | 0.00          | 0                | 0.00          |
| CLN313           | On 14/11/2022 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.40735      |                   |            | 0.00          | 0                | 0.00          |
| CLN314           | On 14/11/2022 | Spot Bond  |     | 11.36000 | 93.00388  |           | 11.36000     | 92.97550       |                   |            | 0.00          | 0                | 0.00          |
| CLN315           | On 20/03/2023 | Spot Bond  |     | 11.88000 | 94.70805  |           | 11.88000     | 94.67786       |                   |            | 0.00          | 0                | 0.00          |
| CLN316           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.31123      |                   |            | 0.00          | 0                | 0.00          |
| CLN317           | On 20/03/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.66366      |                   |            | 0.00          | 0                | 0.00          |
| CLN318           | On 14/11/2022 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.39780      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN319           |        | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.70159      |                   |            | 0.00          | 0                | 0.00          |
| CLN320           |        | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.73330      |                   |            | 0.00          | 0                | 0.00          |
| CLN321           |        | On 30/04/2018 | Spot Bond | 8.80500 | 107.40538 |           | 8.80500      | 102.99557      |                   |            | 0.00          | 0                | 0.00          |
| CLN322           |        | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.43818      |                   |            | 0.00          | 0                | 0.00          |
| CLN323           |        | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.58773      |                   |            | 0.00          | 0                | 0.00          |
| CLN324           |        | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 120.14481      |                   |            | 0.00          | 0                | 0.00          |
| CLN325           |        | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.51269      |                   |            | 0.00          | 0                | 0.00          |
| CLN326           |        | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.54290      |                   |            | 0.00          | 0                | 0.00          |
| CLN327           |        | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.65964      |                   |            | 0.00          | 0                | 0.00          |
| CLN328           |        | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.55900      |                   |            | 0.00          | 0                | 0.00          |
| CLN329           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.24249      |                   |            | 0.00          | 0                | 0.00          |
| CLN330           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.24249      |                   |            | 0.00          | 0                | 0.00          |
| CLN331           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.24249      |                   |            | 0.00          | 0                | 0.00          |
| CLN332           |        | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.73088      |                   |            | 0.00          | 0                | 0.00          |
| CLN333           |        | On 21/06/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.18937      |                   |            | 0.00          | 0                | 0.00          |
| CLN334           |        | On 19/07/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.65455      |                   |            | 0.00          | 0                | 0.00          |
| CLN335           |        | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.31123      |                   |            | 0.00          | 0                | 0.00          |
| CLN336           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 109.36426      |                   |            | 0.00          | 0                | 0.00          |
| CLN337           |        | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 109.42161      |                   |            | 0.00          | 0                | 0.00          |
| CLN338           |        | On 23/06/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.22813      |                   |            | 0.00          | 0                | 0.00          |
| CLN339           |        | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.63433      |                   |            | 0.00          | 0                | 0.00          |
| CLN340           |        | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.95528      |                   |            | 0.00          | 0                | 0.00          |
| CLN341           |        | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.31990      |                   |            | 0.00          | 0                | 0.00          |
| CLN342           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.24032      |                   |            | 0.00          | 0                | 0.00          |
| CLN343           |        | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.81140      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CLN344           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.34710    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN345           | On 20/12/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.60329    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN346           | On 28/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.62683    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN347           | On 10/02/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.44427    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN348           | On 23/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.21847    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN349           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.27656    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN350           | On 28/10/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.58949    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN351           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.20749    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN352           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.20749    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN353           | On 28/05/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.07935    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN354           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.57881    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN355           | On 24/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN356           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.22320    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN357           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.21587    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN358           | On 30/04/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.60471    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN359           | On 24/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.59910    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN360           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.58444    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN361           | On 20/03/2024 | Spot Bond  | 10.55000  | 102.30412 | 10.55000  | 100.71885    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN362           | On 20/03/2024 | Spot Bond  | 10.54000  | 102.36574 | 10.54000  | 102.90536    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN363           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.58337    |                |                   |            | 0.00          | 0                | 2,000,000,000.00 |
| CLN364           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.67529    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN365           | On 20/03/2024 | Spot Bond  | 12.68000  | 104.41578 | 12.68000  | 104.96872    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN366           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.54750    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN367           | On 06/08/2023 | Spot Bond  | 12.71000  | 100.73361 | 12.71000  | 100.55439    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN368           | On 26/07/2022 | Spot Bond  | 11.14000  | 100.36580 | 11.14000  | 100.19803    |                |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CLN369           | On 06/08/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.20857      |                   |            | 0.00          | 0                | 0.00             |
| CLN370           | On 26/07/2022 | Spot Bond  |     | 100.00000 | 0.06338   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN42            | On 18/04/2028 | Spot Bond  |     | 7.01000   | 37.79773  |           | 7.01000      | 38.40884       |                   |            | 0.00          | 0                | 0.00             |
| CLN55            | On 18/04/2028 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 143.39178      |                   |            | 0.00          | 0                | 0.00             |
| CLN61            | On 02/03/2028 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN81            | On 18/04/2028 | Spot Bond  |     | 8.96500   | 96.36856  |           | 8.96500      | 129.82149      |                   |            | 0.00          | 0                | 0.00             |
| CLN88            | On 28/04/2028 | Spot Bond  |     | 8.58000   | 31.20421  |           | 8.58000      | 136.74633      |                   |            | 0.00          | 0                | 0.00             |
| CLN89            | On 02/03/2028 | Spot Bond  |     | 8.58000   | 31.60793  |           | 8.58000      | 137.12343      |                   |            | 0.00          | 0                | 0.00             |
| CLNF01           | On 20/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 88.60835       |                   |            | 0.00          | 0                | 0.00             |
| CLNF02           | On 20/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 88.51095       |                   |            | 0.00          | 0                | 0.00             |
| CLNF03           | On 10/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.05086      |                   |            | 0.00          | 0                | 0.00             |
| CLNF04           | On 10/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.05086      |                   |            | 0.00          | 0                | 0.00             |
| CLNF05           | On 20/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.54905      |                   |            | 0.00          | 0                | 0.00             |
| CLNF06           | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.43598      |                   |            | 0.00          | 0                | 0.00             |
| CLNF07           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.45825      |                   |            | 0.00          | 0                | 0.00             |
| CLNF09           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.46839      |                   |            | 0.00          | 0                | 0.00             |
| CLNF10           | On 24/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.70159      |                   |            | 0.00          | 0                | 0.00             |
| CLNF11           | On 20/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.31930      |                   |            | 0.00          | 0                | 0.00             |
| COH001           | On 26/11/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.13742      |                   |            | 0.00          | 0                | 0.00             |
| COJ02            | On 15/09/2016 | Spot Bond  |     | 9.58000   | 110.71492 |           | 9.58000      | 108.22141      |                   |            | 0.00          | 0                | 0.00             |
| COJ04            | On 05/06/2018 | Spot Bond  |     | 9.51000   | 100.44876 |           | 9.51000      | 100.42312      |                   |            | 0.00          | 0                | 710,000,000.00   |
| COJ05            | On 05/06/2023 | Spot Bond  |     | 10.77000  | 111.25395 |           | 10.77000     | 111.22190      |                   |            | 0.00          | 0                | 0.00             |
| COJ06            | On 09/12/2015 | Spot Bond  |     | 8.93000   | 105.54013 |           | 8.93000      | 105.51480      |                   |            | 0.00          | 0                | 1,640,000,000.00 |
| COJ07            | On 23/03/2021 | Spot Bond  |     | 10.36000  | 106.90672 |           | 10.36000     | 106.87690      |                   |            | 0.00          | 0                | 0.00             |
| COT01            | On 03/04/2023 | Spot Bond  |     | 10.67000  | 94.88207  |           | 10.67000     | 94.85497       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| COT02            | On 03/04/2028 | Spot Bond  |     | 11.31000  | 96.53926  |           | 11.31000     | 96.51008       |                   |                      | 0.00          | 0                | 0.00             |
| COT03            | On 05/06/2028 | Spot Bond  |     | 11.31000  | 89.35895  |           | 11.31000     | 89.33194       |                   |                      | 0.00          | 0                | 0.00             |
| CPL002           | On 29/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.07509      |                   |                      | 0.00          | 0                | 0.00             |
| CPL003           | On 28/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.07654      |                   |                      | 0.00          | 0                | 0.00             |
| CPL005           | On 01/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.01891      |                   |                      | 0.00          | 0                | 0.00             |
| CPL007           | On 01/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.56557      |                   |                      | 0.00          | 0                | 10,000,000.00    |
| CPL018           | On 07/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.53224      |                   |                      | 0.00          | 0                | 0.00             |
| CPL019           | On 17/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.10912      |                   |                      | 0.00          | 4,500,000,000    | 3,000,000,000.00 |
| CPV01            | On 30/06/2029 | Spot Bond  |     | 11.68000  | 97.10970  |           | 11.68000     | 98.07312       |                   |                      | 0.00          | 0                | 0.00             |
| DEN38U           | On 10/06/2018 | Spot Bond  |     | 100.00000 | 10.38711  |           | 100.00000    | 10.36139       |                   |                      | 0.00          | 0                | 0.00             |
| DENG43           | On 28/01/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.60158      |                   |                      | 0.00          | 0                | 0.00             |
| DENG44           | On 29/09/2017 | Spot Bond  |     | 8.78500   | 97.18038  |           | 8.78500      | 97.15731       |                   |                      | 0.00          | 0                | 0.00             |
| DENG49           | On 03/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| DENG50           | On 25/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.11212      |                   |                      | 0.00          | 0                | 0.00             |
| DENG51           | On 03/09/2014 | Spot Bond  |     | 100.00000 | 76.89918  |           | 100.00000    | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| DLTB02           | On 09/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.88745       |                   |                      | 0.00          | 600,000,000      | 300,000,000.00   |
| DLTC02           | On 06/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.48799      |                   |                      | 0.00          | 0                | 0.00             |
| DOL002           | On 15/07/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.43753      |                   |                      | 0.00          | 0                | 0.00             |
| DOL003           | On 20/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.95125      |                   |                      | 0.00          | 0                | 0.00             |
| DRD03            | On 03/07/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.56297      |                   |                      | 0.00          | 0                | 0.00             |
| DRD04            | On 03/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.64449      |                   |                      | 0.00          | 0                | 0.00             |
| DV21             | On 15/06/2016 | Spot Bond  |     | 7.81000   | 118.01767 |           | 7.81000      | 117.99283      |                   |                      | 0.00          | 0                | 660,000,000.00   |
| DV22             | On 07/02/2020 | Spot Bond  |     | 9.07000   | 102.37925 |           | 9.07000      | 102.35416      |                   | 1,010,398,000,000.00 |               | 111,400,000      | 3,441,268,200.00 |
| DV23             | On 27/02/2023 | Spot Bond  |     | 9.42000   | 103.62609 |           | 9.42000      | 103.59975      |                   | 662,226,000,000.00   |               | 70,300,000       | 4,421,299,300.00 |
| DV24             | On 18/02/2024 | Spot Bond  |     | 9.53000   | 101.40759 |           | 9.53000      | 101.38151      |                   |                      | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|-------------------|
| DV29             | On 18/02/2029 | Spot Bond  |     | 9.89000   | 102.03159 |           | 9.89000      | 102.00438      |                   |            | 0.00               | 0                | 300,000,000.00    |
| DVC001           | On 09/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.90105       |                   |            | 0.00               | 0                | 0.00              |
| DVC003           | On 09/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.90337       |                   |            | 0.00               | 0                | 0.00              |
| DVF16            | On 19/11/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.23166      |                   |            | 0.00               | 0                | 0.00              |
| E170             | On 01/08/2020 | Spot Bond  |     | 8.66000   | 124.60822 |           | 8.66000      | 124.57905      |                   |            | 225,160,000,000.00 | 26,000,000       | 1,826,000,000.00  |
| EDC01            | On 04/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 105.91053      |                   |            | 0.00               | 0                | 0.00              |
| EFC01            | On 31/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00              |
| EFC02            | On 31/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00              |
| EFC03            | On 31/08/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00              |
| EFC04            | On 31/08/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00              |
| EL15             | On 29/06/2015 | Spot Bond  |     | 0.10000   | 104.36457 |           | 0.10000      | 131.63151      |                   |            | 0.00               | 0                | 2,000,000,000.00  |
| EL28             | On 02/05/2028 | Spot Bond  |     | 2.24000   | 115.52568 |           | 2.26000      | 115.23583      |                   |            | 0.00               | 0                | 1,500,000,000.00  |
| EL29             | On 19/11/2029 | Spot Bond  |     | 2.27000   | 102.73107 |           | 2.27000      | 102.71521      |                   |            | 0.00               | 0                | 0.00              |
| EL30             | On 29/07/2030 | Spot Bond  |     | 2.37000   | 101.47256 |           | 2.37000      | 101.45661      |                   |            | 0.00               | 0                | 22,000,000,000.00 |
| EMM01            | On 28/07/2020 | Spot Bond  |     | 10.26000  | 102.41204 |           | 10.26000     | 102.38374      |                   |            | 0.00               | 0                | 0.00              |
| EMM02            | On 11/03/2021 | Spot Bond  |     | 10.11000  | 108.19149 |           | 10.11000     | 102.81223      |                   |            | 0.00               | 0                | 0.00              |
| EMM03            | On 04/05/2024 | Spot Bond  |     | 10.36000  | 101.41046 |           | 10.36000     | 101.38217      |                   |            | 0.00               | 0                | 0.00              |
| EMM04            | On 16/05/2028 | Spot Bond  |     | 10.74000  | 91.31125  |           | 10.74000     | 95.55062       |                   |            | 0.00               | 0                | 0.00              |
| EPF001           | On 19/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25291      |                   |            | 0.00               | 600,000,000      | 300,000,000.00    |
| EPFC08           | On 12/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.84901       |                   |            | 0.00               | 0                | 0.00              |
| EPFC09           | On 06/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.44265      |                   |            | 0.00               | 0                | 0.00              |
| EPFC10           | On 19/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.22408      |                   |            | 0.00               | 0                | 0.00              |
| EPFC11           | On 19/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.20844      |                   |            | 0.00               | 0                | 0.00              |
| EQ185U           | On 11/06/2014 | Spot Bond  |     | 100.00000 | 96.77419  |           | 100.00000    | 96.25668       |                   |            | 0.00               | 0                | 0.00              |
| EQ202U           | On 12/03/2014 | Spot Bond  |     | 100.00000 | 103.56090 |           | 100.00000    | 103.28326      |                   |            | 0.00               | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| EQ203U           | On 16/04/2014 | Spot Bond  | 100.00000 |       | 92.17147  | 100.00000 | 91.94556     |                |                   |                      | 0.00          | 0                | 0.00             |
| EQ204U           | On 15/05/2014 | Spot Bond  | 100.00000 |       | 83.71560  | 100.00000 | 83.52403     |                |                   |                      | 0.00          | 0                | 0.00             |
| EQS01            | On 18/11/2014 | Spot Bond  | 3.00000   |       | 128.85977 | 3.00000   | 128.83732    |                |                   |                      | 0.00          | 0                | 0.00             |
| EQS02            | On 01/07/2015 | Spot Bond  | 11.99000  |       | 103.31569 | 11.99000  | 103.28246    |                |                   |                      | 0.00          | 0                | 0.00             |
| EQS04            | On 22/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 105.69857    |                |                   |                      | 0.00          | 0                | 0.00             |
| EQS05            | On 25/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.72148    |                |                   |                      | 0.00          | 0                | 0.00             |
| EQS06            | On 09/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.10503    |                |                   |                      | 0.00          | 1,400,000,000    | 1,400,000,000.00 |
| EQS07            | On 09/04/2018 | Spot Bond  | 10.54500  |       | 83.94292  | 10.54500  | 97.29261     |                |                   |                      | 0.00          | 0                | 0.00             |
| EQS08A           | On 04/10/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.09423    |                |                   |                      | 0.00          | 0                | 0.00             |
| EQS09            | On 28/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.08263    |                |                   |                      | 0.00          | 0                | 0.00             |
| ERS3A8           | On 17/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.33573    |                |                   |                      | 0.00          | 0                | 0.00             |
| ERS3B2           | On 17/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.30942    |                |                   |                      | 0.00          | 0                | 0.00             |
| ERS3B3           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.30049    |                |                   |                      | 0.00          | 0                | 0.00             |
| ERS3C2           | On 17/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.34179    |                |                   |                      | 0.00          | 0                | 0.00             |
| ERS3C3           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.33034    |                |                   |                      | 0.00          | 0                | 0.00             |
| ERSA11           | On 17/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.28712    |                |                   |                      | 0.00          | 0                | 0.00             |
| ERSA12           | On 17/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.29531    |                |                   |                      | 0.00          | 0                | 0.00             |
| ERSA14           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.27854    |                |                   |                      | 0.00          | 0                | 0.00             |
| ERSA15           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.29052    |                |                   |                      | 0.00          | 0                | 0.00             |
| ERSA16           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.27615    |                |                   |                      | 0.00          | 0                | 0.00             |
| ERSA17           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.28613    |                |                   |                      | 0.00          | 0                | 0.00             |
| ES15             | On 30/08/2015 | Spot Bond  | 7.46000   |       | 100.50497 | 7.46000   | 100.48486    |                |                   |                      | 0.00          | 0                | 200,000,000.00   |
| ES18             | On 20/04/2018 | Spot Bond  | 8.34000   |       | 106.56099 | 8.34000   | 106.53707    |                |                   | 399,486,000,000.00   |               | 47,900,000       | 6,836,061,200.00 |
| ES23             | On 25/01/2023 | Spot Bond  | 8.95500   |       | 107.37361 | 8.95500   | 107.34764    |                |                   | 498,793,500,000.00   |               | 55,700,000       | 1,281,246,600.00 |
| ES26             | On 02/04/2026 | Spot Bond  | 9.17000   |       | 93.78952  | 9.17000   | 93.76643     |                |                   | 3,083,871,000,000.00 |               | 336,300,000      | 5,874,300,000.00 |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| ES33             | On 15/09/2033 | Spot Bond  |     | 9.73000   | 80.46392  |           | 9.76500      | 83.92534       |                   |            | 5,035,275,000,000.00 | 517,500,000      | 47,124,300,000.00 |
| ES42             | On 25/04/2042 | Spot Bond  |     | 9.96000   | 89.33059  |           | 9.96000      | 89.30675       |                   |            | 1,294,800,000,000.00 | 130,000,000      | 8,365,000,000.00  |
| FIFB01           | On 24/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.15952      |                   |            | 0.00                 | 0                | 0.00              |
| FIFB02           | On 17/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.79802      |                   |            | 0.00                 | 0                | 0.00              |
| FIFB03           | On 26/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.22772      |                   |            | 0.00                 | 0                | 0.00              |
| FIFC07           | On 28/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.06699      |                   |            | 0.00                 | 0                | 0.00              |
| FIFC08           | On 11/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.75615      |                   |            | 0.00                 | 0                | 0.00              |
| FIFC09           | On 08/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.85235      |                   |            | 0.00                 | 0                | 0.00              |
| FR002U           | On 02/08/2023 | Spot Bond  |     | 100.00000 | 11.07662  |           | 100.00000    | 11.04888       |                   |            | 0.00                 | 0                | 0.00              |
| FR003U           | On 02/08/2023 | Spot Bond  |     | 100.00000 | 10.77947  |           | 100.00000    | 10.75248       |                   |            | 0.00                 | 0                | 0.00              |
| FR2A4A           | On 15/09/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.39705      |                   |            | 0.00                 | 0                | 0.00              |
| FR2A4B           | On 15/09/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.46002      |                   |            | 0.00                 | 0                | 0.00              |
| FR2A4C           | On 15/09/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.58591      |                   |            | 0.00                 | 0                | 0.00              |
| FR2A4D           | On 15/09/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.71177      |                   |            | 0.00                 | 0                | 0.00              |
| FRB03            | On 15/09/2014 | Spot Bond  |     | 7.23000   | 105.14762 |           | 7.23000      | 105.12699      |                   |            | 0.00                 | 0                | 1,662,100,000.00  |
| FRB05            | On 21/12/2018 | Spot Bond  |     | 10.02500  | 96.00609  |           | 10.02500     | 95.98029       |                   |            | 100,250,000,000.00   | 10,000,000       | 10,000,000.00     |
| FRB08            | On 10/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.35795      |                   |            | 0.00                 | 0                | 0.00              |
| FRB09            | On 10/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.35788      |                   |            | 0.00                 | 0                | 0.00              |
| FRB10            | On 25/01/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.65297      |                   |            | 0.00                 | 0                | 0.00              |
| FRB11            | On 11/12/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.87860      |                   |            | 0.00                 | 0                | 0.00              |
| FRBC21           | On 21/12/2018 | Spot Bond  |     | 11.82500  | 103.02506 |           | 11.82500     | 102.99254      |                   |            | 0.00                 | 0                | 0.00              |
| FRBC22           | On 21/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.09860      |                   |            | 0.00                 | 0                | 0.00              |
| FRBI22           | On 31/01/2022 | Spot Bond  |     | 2.56000   | 121.46978 |           | 2.56000      | 122.26484      |                   |            | 0.00                 | 0                | 0.00              |
| FRBI23           | On 07/12/2023 | Spot Bond  |     | 2.49000   | 127.25924 |           | 2.49000      | 260.56081      |                   |            | 597,600,000,000.00   | 240,000,000      | 130,000,000.00    |
| FRBI25           | On 31/01/2025 | Spot Bond  |     | 2.68000   | 95.82653  |           | 2.68000      | 101.84600      |                   |            | 0.00                 | 0                | 0.00              |



| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRBI28           | On 31/03/2028 | Spot Bond  | 2.81000 |       | 98.68630  |           | 2.81000      | 147.22888      |                   |            | 0.00          | 0                | 0.00           |
| FRBI33           | On 07/12/2033 | Spot Bond  | 2.64000 |       | 113.23931 |           | 2.64000      | 196.32533      |                   |            | 0.00          | 0                | 0.00           |
| FRBN04           | On 15/09/2015 | Spot Bond  | 8.24000 |       | 113.77782 |           | 8.24000      | 113.75244      |                   |            | 0.00          | 0                | 0.00           |
| FRBZ01           | On 30/11/2020 | Spot Bond  | 7.97400 |       | 59.62629  |           | 7.97400      | 58.93508       |                   |            | 0.00          | 0                | 0.00           |
| FRBZ02           | On 28/10/2024 | Spot Bond  | 9.48600 |       | 38.09412  |           | 9.48600      | 37.18606       |                   |            | 0.00          | 0                | 0.00           |
| FRBZ03           | On 10/12/2024 | Spot Bond  | 9.72000 |       | 36.83306  |           | 9.72000      | 35.90661       |                   |            | 0.00          | 0                | 0.00           |
| FRC04            | On 03/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.30875      |                   |            | 0.00          | 0                | 0.00           |
| FRC101           | On 24/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.24647      |                   |            | 0.00          | 0                | 0.00           |
| FRC103           | On 20/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.69506      |                   |            | 0.00          | 0                | 0.00           |
| FRC104           | On 20/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.51809      |                   |            | 0.00          | 0                | 0.00           |
| FRC105           | On 24/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.23964      |                   |            | 0.00          | 0                | 0.00           |
| FRC106           | On 24/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.23964      |                   |            | 0.00          | 0                | 0.00           |
| FRC107           | On 03/06/2021 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.02650      |                   |            | 0.00          | 0                | 0.00           |
| FRC108           | On 24/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.23559      |                   |            | 0.00          | 200,000,000      | 100,000,000.00 |
| FRC109           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.75107      |                   |            | 0.00          | 0                | 0.00           |
| FRC110           | On 15/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.02265      |                   |            | 0.00          | 0                | 0.00           |
| FRC112           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.48856      |                   |            | 0.00          | 0                | 0.00           |
| FRC113           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.65416      |                   |            | 0.00          | 0                | 0.00           |
| FRC114           | On 20/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.96420      |                   |            | 0.00          | 0                | 0.00           |
| FRC115           | On 20/06/2017 | Spot Bond  | 7.47000 |       | 100.28853 |           | 7.47000      | 98.00000       |                   |            | 0.00          | 0                | 0.00           |
| FRC116           | On 20/06/2017 | Spot Bond  | 7.47000 |       | 100.28853 |           | 7.47000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRC117           | On 15/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.99110      |                   |            | 0.00          | 0                | 0.00           |
| FRC118           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.63952      |                   |            | 0.00          | 0                | 0.00           |
| FRC119           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRC120           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC121           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.55297      |                   |            | 0.00          | 0                | 0.00          |
| FRC122           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.79049      |                   |            | 0.00          | 0                | 0.00          |
| FRC123           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC124           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.60932      |                   |            | 0.00          | 0                | 0.00          |
| FRC125           |        | On 20/09/2017 | Spot Bond | 6.00000   | 100.23183 |           | 6.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC126           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC127           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC128           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.72404      |                   |            | 0.00          | 0                | 0.00          |
| FRC129           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC130           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC131           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC132           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC133           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC134           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.17224      |                   |            | 0.00          | 0                | 0.00          |
| FRC135           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.10195      |                   |            | 0.00          | 0                | 0.00          |
| FRC136           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC137           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC138           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC139           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC140           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC141           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC142           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC143           |        | On 20/09/2017 | Spot Bond | 100.09221 | 14.19546  |           | 100.09221    | 14.16028       |                   |            | 0.00          | 0                | 0.00          |
| FRC144           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.44220      |                   |            | 0.00          | 0                | 0.00          |
| FRC145           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 111.39750      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC146           |        | On 20/09/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.74270      |                   |            | 0.00          | 0                | 0.00          |
| FRC147           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.97287      |                   |            | 0.00          | 0                | 0.00          |
| FRC148           |        | On 24/02/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.22043      |                   |            | 0.00          | 0                | 0.00          |
| FRC149           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 105.99040      |                   |            | 0.00          | 0                | 0.00          |
| FRC150           |        | On 20/09/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.61368      |                   |            | 0.00          | 0                | 0.00          |
| FRC151           |        | On 20/09/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 98.00000       |                   |            | 0.00          | 0                | 0.00          |
| FRC152           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.63390      |                   |            | 0.00          | 0                | 0.00          |
| FRC153           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.47437      |                   |            | 0.00          | 0                | 0.00          |
| FRC154           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.51873      |                   |            | 0.00          | 0                | 0.00          |
| FRC155           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.05172      |                   |            | 0.00          | 0                | 0.00          |
| FRC158           |        | On 11/06/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.37503      |                   |            | 0.00          | 0                | 0.00          |
| FRC160           |        | On 12/06/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.35754      |                   |            | 0.00          | 0                | 0.00          |
| FRC161           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.48853      |                   |            | 0.00          | 0                | 0.00          |
| FRC162           |        | On 14/12/2018 | Spot Bond | 13.22500 | 55.50200  |           | 13.22500     | 55.48194       |                   |            | 0.00          | 0                | 0.00          |
| FRC163           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.39185      |                   |            | 0.00          | 0                | 0.00          |
| FRC166           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.39385      |                   |            | 0.00          | 0                | 0.00          |
| FRC167           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.13462      |                   |            | 0.00          | 0                | 0.00          |
| FRC168           |        | On 20/06/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.46638      |                   |            | 0.00          | 0                | 0.00          |
| FRC169           |        | On 31/01/2025 | Spot Bond | 3.92500  | 87.37740  |           | 3.92500      | 90.38123       |                   |            | 0.00          | 0                | 0.00          |
| FRC170           |        | On 20/06/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.53887      |                   |            | 0.00          | 0                | 0.00          |
| FRC171           |        | On 20/06/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.53887      |                   |            | 0.00          | 0                | 0.00          |
| FRC172           |        | On 21/02/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.23733      |                   |            | 0.00          | 0                | 0.00          |
| FRC173           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.31123      |                   |            | 0.00          | 0                | 0.00          |
| FRC174           |        | On 20/06/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.70968       |                   |            | 0.00          | 0                | 0.00          |
| FRC175           |        | On 15/06/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.64032      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC176           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.43818    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC177           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.39991    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC178           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.64337    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC179           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.67373    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC180           | On 10/02/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.43958    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC181           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.63647    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC182           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.73822    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC183           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.95125    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC184           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.50262    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC185           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.13553    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC186           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.32493    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC187           | On 07/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.29069    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC188           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.83383    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC189           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.63932    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC29            | On 22/07/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.82790    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC37            | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.61968    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC40            | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.60966    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC46            | On 10/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.87340     |                |                   |            | 0.00          | 0                | 0.00          |
| FRC57            | On 20/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.35731    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC61            | On 28/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.64659    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC66            | On 31/01/2022 | Spot Bond  | 3.80000   | 114.59166 | 3.80000   | 112.07095    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC67            | On 20/09/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.64193    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC68            | On 20/09/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.66010    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC69            | On 31/01/2022 | Spot Bond  | 3.78000   | 105.28965 | 3.78000   | 112.22748    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC70            | On 20/09/2014 | Spot Bond  | 1.84000   | 99.01086  | 1.84000   | 121.46200    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC71            | On 31/01/2022 | Spot Bond  |     | 3.80000   | 102.54101 |           | 3.80000      | 112.07095      |                   |            | 0.00          | 0                | 0.00          |
| FRC72            | On 31/01/2017 | Spot Bond  |     | 2.82000   | 101.65928 |           | 2.82000      | 119.80052      |                   |            | 0.00          | 0                | 0.00          |
| FRC74            | On 20/09/2016 | Spot Bond  |     | 2.89000   | 102.56765 |           | 2.89000      | 125.00411      |                   |            | 0.00          | 0                | 0.00          |
| FRC76            | On 28/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.74333      |                   |            | 0.00          | 0                | 0.00          |
| FRC78            | On 15/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.60242       |                   |            | 0.00          | 0                | 0.00          |
| FRC79            | On 15/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.23710      |                   |            | 0.00          | 0                | 0.00          |
| FRC82            | On 15/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.27914      |                   |            | 0.00          | 0                | 0.00          |
| FRC83            | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.40768      |                   |            | 0.00          | 0                | 0.00          |
| FRC84            | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.62985      |                   |            | 0.00          | 0                | 0.00          |
| FRC85            | On 20/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 105.46763      |                   |            | 0.00          | 0                | 0.00          |
| FRC86            | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.92856      |                   |            | 0.00          | 0                | 0.00          |
| FRC87            | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.85189      |                   |            | 0.00          | 0                | 0.00          |
| FRC94A           | On 20/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.56504      |                   |            | 0.00          | 0                | 0.00          |
| FRC95            | On 15/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.06891      |                   |            | 0.00          | 0                | 0.00          |
| FRC96A           | On 20/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.56303      |                   |            | 0.00          | 0                | 0.00          |
| FRC97            | On 20/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.10241      |                   |            | 0.00          | 0                | 0.00          |
| FRC98            | On 15/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 95.41693       |                   |            | 0.00          | 0                | 0.00          |
| FRC99            | On 24/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 91.19925       |                   |            | 0.00          | 0                | 0.00          |
| FRD01U           | On 22/12/2018 | Spot Bond  |     | 100.00000 | 10.02458  |           | 100.00000    | 9.99975        |                   |            | 0.00          | 0                | 0.00          |
| FRD02U           | On 01/06/2016 | Spot Bond  |     | 100.00000 | 13.55262  |           | 100.00000    | 13.51979       |                   |            | 0.00          | 0                | 0.00          |
| FRI15            | On 14/03/2015 | Spot Bond  |     | 4.96000   | 142.75034 |           | 4.96000      | 142.71789      |                   |            | 0.00          | 0                | 0.00          |
| FRJ14            | On 20/07/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.56671      |                   |            | 0.00          | 0                | 0.00          |
| FRJ15            | On 04/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.53527      |                   |            | 0.00          | 0                | 0.00          |
| FRJ16            | On 21/01/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.87907      |                   |            | 0.00          | 0                | 0.00          |
| FRJ17            | On 04/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.01115      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|-------------------|
| FRJ18            | On 21/02/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.70606      |                   |                       | 0.00          | 0                | 0.00              |
| FRJ19            | On 04/04/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.19177      |                   |                       | 0.00          | 3,100,000        | 3,100,000.00      |
| FRJ20            | On 20/09/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.23666      |                   |                       | 0.00          | 0                | 3,900,000.00      |
| FRS100           | On 15/01/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 83.52121       |                   |                       | 0.00          | 20,000,000,000   | 10,000,000,000.00 |
| FRS101           | On 31/01/2038 | Spot Bond  | 2.94000   |       | 88.92589  |           | 2.94000      | 115.73941      |                   |                       | 0.00          | 0                | 0.00              |
| FRS102           | On 21/01/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.68135      |                   |                       | 0.00          | 0                | 0.00              |
| FRS103           | On 23/01/2024 | Spot Bond  | 10.38000  |       | 101.17392 |           | 10.38000     | 101.14513      |                   |                       | 0.00          | 0                | 0.00              |
| FRS104           | On 23/01/2024 | Spot Bond  | 10.38000  |       | 101.17392 |           | 10.38000     | 101.14513      |                   |                       | 0.00          | 0                | 0.00              |
| FRS105           | On 10/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.67324      |                   |                       | 0.00          | 0                | 0.00              |
| FRS106           | On 22/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.44386      |                   |                       | 0.00          | 0                | 0.00              |
| FRS107           | On 30/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.76908      |                   |                       | 0.00          | 0                | 0.00              |
| FRS108           | On 31/01/2038 | Spot Bond  | 2.25000   |       | 100.07681 |           | 2.25000      | 100.06028      |                   |                       | 0.00          | 0                | 5,040,000,000.00  |
| FRS109           | On 07/12/2033 | Spot Bond  | 3.45000   |       | 174.49547 |           | 3.45000      | 174.45926      |                   |                       | 0.00          | 0                | 1,400,000,000.00  |
| FRS110           | On 31/01/2038 | Spot Bond  | 2.25000   |       | 108.61191 |           | 2.25000      | 2.25000        |                   |                       | 0.00          | 0                | 0.00              |
| FRS36            | On 07/12/2023 | Spot Bond  | 3.00000   |       | 122.33834 |           | 3.00000      | 250.48189      |                   |                       | 0.00          | 0                | 0.00              |
| FRS37            | On 07/12/2023 | Spot Bond  | 2.50000   |       | 127.16048 |           | 2.50000      | 260.35852      |                   | 13,500,000,000,000.00 | 5,400,000,000 | 1,800,000,000.00 |                   |
| FRS43            | On 07/12/2023 | Spot Bond  | 3.22000   |       | 120.28701 |           | 3.22000      | 246.28042      |                   |                       | 0.00          | 0                | 0.00              |
| FRS46            | On 31/01/2022 | Spot Bond  | 2.93000   |       | 98.98672  |           | 2.93000      | 119.11657      |                   |                       | 0.00          | 0                | 0.00              |
| FRS49            | On 27/10/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.61782      |                   |                       | 0.00          | 0                | 0.00              |
| FRS51            | On 31/01/2022 | Spot Bond  | 2.46000   |       | 123.15153 |           | 2.46000      | 119.36691      |                   |                       | 0.00          | 0                | 0.00              |
| FRS56            | On 19/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.80427      |                   |                       | 0.00          | 0                | 0.00              |
| FRS59            | On 07/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.04014      |                   |                       | 0.00          | 0                | 0.00              |
| FRS62            | On 04/11/2026 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.57556      |                   |                       | 0.00          | 0                | 0.00              |
| FRS64            | On 26/01/2042 | Spot Bond  | 2.92000   |       | 92.39683  |           | 2.92000      | 92.38094       |                   |                       | 0.00          | 0                | 0.00              |
| FRS69            | On 31/05/2017 | Spot Bond  | 104.97509 |       | 14.00752  |           | 104.97509    | 13.97208       |                   |                       | 0.00          | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS73            | On 12/06/2017 | Spot Bond  | 101.07593 | 22.22883  | 101.07593 | 22.17325  |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS74            | On 14/06/2017 | Spot Bond  | 100.44759 | 13.50670  | 100.44759 | 13.47313  |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS75            | On 13/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.30409 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS76            | On 18/06/2017 | Spot Bond  | 100.76967 | 20.44256  | 100.76967 | 20.39159  |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS79            | On 10/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS81            | On 30/10/2042 | Spot Bond  | 2.47000   | 103.53507 | 2.47000   | 103.51856 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS82            | On 21/11/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS84            | On 30/03/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.87711 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS85            | On 31/01/2025 | Spot Bond  | 2.64000   | 94.14936  | 2.64000   | 102.24059 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS86            | On 23/04/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 98.34502  |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS87            | On 31/01/2025 | Spot Bond  | 2.67000   | 93.87677  | 2.67000   | 101.94449 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS88            | On 28/05/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.08578 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS90            | On 07/12/2023 | Spot Bond  | 2.70000   | 125.20448 | 2.70000   | 324.79831 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS92            | On 21/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.98657 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS93            | On 11/08/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.46798 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS94            | On 08/08/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.44137 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS95            | On 11/08/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.42043 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS96            | On 24/08/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.02458 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS97            | On 29/08/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.07503 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS98            | On 21/11/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.28914 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRS99            | On 09/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.01404 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRX14            | On 01/09/2014 | Spot Bond  | 6.48500   | 101.01932 | 6.48500   | 101.00193 |              |                | 0.00              |            | 0             | 120,000,000.00   |               |
| FRX15            | On 14/03/2015 | Spot Bond  | 7.12000   | 105.73784 | 7.12000   | 105.71741 |              |                | 0.00              |            | 0             | 100,000,000.00   |               |
| FRX16            | On 15/09/2016 | Spot Bond  | 8.20000   | 103.32643 | 8.20000   | 103.30349 |              |                | 0.00              |            | 0             | 0.00             |               |
| FRX17            | On 15/09/2017 | Spot Bond  | 8.60000   | 103.71168 | 8.60000   | 103.68755 |              |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| FRX18            | On 14/04/2018 | Spot Bond  |     | 8.75500  | 109.99321 |           | 8.75500      | 109.96731      |                   |            | 0.00                  | 0                | 0.00              |
| FRX19            | On 15/11/2019 | Spot Bond  |     | 9.16000  | 102.01275 |           | 9.16000      | 101.98751      |                   |            | 468,076,000,000.00    | 51,100,000       | 990,000,000.00    |
| FRX20            | On 01/10/2020 | Spot Bond  |     | 9.36000  | 100.76789 |           | 9.36000      | 100.74257      |                   |            | 0.00                  | 0                | 0.00              |
| FRX23            | On 28/02/2023 | Spot Bond  |     | 9.93000  | 87.33836  |           | 9.93000      | 87.31537       |                   |            | 0.00                  | 0                | 0.00              |
| FRX24            | On 10/12/2024 | Spot Bond  |     | 10.05000 | 107.01923 |           | 10.05000     | 106.99040      |                   |            | 18,090,000,000,000.00 | 1,800,000,000    | 900,000,000.00    |
| FRX26            | On 01/10/2026 | Spot Bond  |     | 10.37000 | 96.95152  |           | 10.37000     | 97.85758       |                   |            | 0.00                  | 0                | 10,507,800,000.00 |
| FRX31            | On 21/02/2031 | Spot Bond  |     | 10.72000 | 90.86175  |           | 10.72000     | 90.83554       |                   |            | 0.00                  | 0                | 10,000,000.00     |
| FRX45            | On 14/04/2045 | Spot Bond  |     | 10.61000 | 79.49026  |           | 10.61000     | 79.46769       |                   |            | 0.00                  | 0                | 0.00              |
| FS1A1            | On 20/09/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.12280      |                   |            | 0.00                  | 0                | 0.00              |
| FS1A2            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.18540      |                   |            | 0.00                  | 0                | 0.00              |
| FS1A3            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.23597      |                   |            | 0.00                  | 0                | 0.00              |
| FS1A4            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.25619      |                   |            | 0.00                  | 0                | 0.00              |
| FS1A5            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.30667      |                   |            | 0.00                  | 0                | 70,000,000.00     |
| FS1B1            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.38749      |                   |            | 0.00                  | 0                | 0.00              |
| FS1C1            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.44809      |                   |            | 0.00                  | 0                | 0.00              |
| FS1D1            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.71059      |                   |            | 0.00                  | 0                | 0.00              |
| FS2A1            | On 20/02/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.19924      |                   |            | 0.00                  | 0                | 0.00              |
| FS2A2            | On 20/02/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.20997      |                   |            | 0.00                  | 0                | 0.00              |
| FS2A3            | On 20/08/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.21958      |                   |            | 0.00                  | 0                | 0.00              |
| FS2A4            | On 20/08/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.22188      |                   |            | 0.00                  | 0                | 0.00              |
| FS2A5            | On 20/08/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.22831      |                   |            | 0.00                  | 0                | 0.00              |
| FS2B1            | On 20/08/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.23800      |                   |            | 0.00                  | 0                | 0.00              |
| FS2C1            | On 20/08/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.24608      |                   |            | 0.00                  | 0                | 0.00              |
| FS2D1            | On 20/08/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.28154      |                   |            | 0.00                  | 0                | 0.00              |
| GBL01            | On 15/10/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.28958      |                   |            | 0.00                  | 0                | 0.00              |



| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|------------------|
| GFC03            | On 10/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.97173      |                   |                        | 0.00          | 0                | 0.00             |
| GFC04            | On 11/04/2017 | Spot Bond  |     | 9.86000   | 102.77822 |           | 9.86000      | 102.75106      |                   |                        | 0.00          | 0                | 0.00             |
| GOVEX1           | On 09/05/2047 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |                        | 0.00          | 0                | 0.00             |
| GPT28            | On 05/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.49048      |                   |                        | 0.00          | 0                | 0.00             |
| GRA310           | On 18/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.79192       |                   |                        | 0.00          | 0                | 0.00             |
| GRB94            | On 29/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.16982       |                   |                        | 0.00          | 0                | 0.00             |
| GRDB1            | On 10/01/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                        | 0.00          | 0                | 0.00             |
| GRDC1            | On 10/01/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                        | 0.00          | 0                | 0.00             |
| GRH1A1           | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.55438      |                   |                        | 0.00          | 0                | 0.00             |
| GRH1A2           | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.56891      |                   |                        | 0.00          | 0                | 0.00             |
| GRH1A3           | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.59698      |                   |                        | 0.00          | 0                | 0.00             |
| GRH1B            | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.63181      |                   |                        | 0.00          | 0                | 0.00             |
| GRH1C            | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.68012      |                   |                        | 0.00          | 0                | 0.00             |
| GRH1YU           | On 25/10/2039 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |                        | 0.00          | 0                | 0.00             |
| GRT01            | On 08/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.88662       |                   |                        | 0.00          | 0                | 10,000,000.00    |
| GRT02            | On 13/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.10676      |                   |                        | 0.00          | 0                | 0.00             |
| GRT03            | On 15/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.83092      |                   |                        | 0.00          | 0                | 0.00             |
| GRT04            | On 15/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.42985      |                   |                        | 0.00          | 0                | 0.00             |
| GRT05            | On 25/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.97826      |                   |                        | 0.00          | 0                | 0.00             |
| GRT06            | On 11/12/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.86845       |                   |                        | 0.00          | 0                | 0.00             |
| GRT07            | On 21/02/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.22832      |                   |                        | 0.00          | 0                | 0.00             |
| GRX01U           | On 30/06/2032 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   | 150,120,000,000,000.00 | 1,501,200,000 | 1,501,200,000.00 |                  |
| GSIS01           | On 27/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.05296      |                   |                        | 0.00          | 0                | 0.00             |
| GSIS02           | On 24/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.13932      |                   |                        | 0.00          | 0                | 0.00             |
| GSIZ16           | On 23/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.38304      |                   |                        | 0.00          | 21,000,000,000   | 7,000,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| HCH01            | On 25/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.76534      |                   |            | 0.00          | 0                | 0.00           |
| HILB01           | On 18/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71774      |                   |            | 0.00          | 400,000,000      | 200,000,000.00 |
| HILB02           | On 13/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.83045       |                   |            | 0.00          | 0                | 0.00           |
| HILB03           | On 02/05/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.56955      |                   |            | 0.00          | 0                | 0.00           |
| HILB04           | On 01/11/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.57659      |                   |            | 0.00          | 0                | 0.00           |
| HILC10           | On 25/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.58393      |                   |            | 0.00          | 0                | 0.00           |
| HILC11           | On 07/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.47131      |                   |            | 0.00          | 0                | 0.00           |
| HM1B5U           | On 19/07/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| HM1B6U           | On 19/07/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| HMS1B2           | On 19/07/2045 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| HMS1B3           | On 19/07/2045 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| HMS1B7           | On 19/07/2046 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| HMS1B8           | On 19/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.75401      |                   |            | 0.00          | 0                | 0.00           |
| HMS1B9           | On 19/07/2015 | Spot Bond  |     | 8.59760   | 101.23784 |           | 8.59760      | 96.08444       |                   |            | 0.00          | 0                | 0.00           |
| HMS1C2           | On 19/07/2045 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| HMS1C4           | On 19/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.79492      |                   |            | 0.00          | 0                | 0.00           |
| HMS1C5           | On 19/07/2015 | Spot Bond  |     | 8.94987   | 101.27836 |           | 8.94987      | 104.41639      |                   |            | 0.00          | 0                | 0.00           |
| HMS1D2           | On 19/07/2045 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| HMS1D4           | On 19/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.84749      |                   |            | 0.00          | 0                | 0.00           |
| HMS1D5           | On 19/07/2015 | Spot Bond  |     | 9.39956   | 101.33385 |           | 9.39956      | 104.41639      |                   |            | 0.00          | 0                | 0.00           |
| HMS1E2           | On 19/07/2045 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| HMS1E4           | On 19/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.91170      |                   |            | 0.00          | 0                | 0.00           |
| HMS1F2           | On 19/07/2045 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| HMS1G2           | On 19/07/2045 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| HPF01            | On 17/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.83801      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value          | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| HPF02            | On 15/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.95495      |                   |            | 0.00                   | 0                | 0.00              |
| HPF03            | On 15/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.99394      |                   |            | 0.00                   | 0                | 0.00              |
| HPF04            | On 17/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.31533      |                   |            | 0.00                   | 0                | 0.00              |
| HPF05            | On 17/02/2017 | Spot Bond  |     | 9.89000   | 95.60205  |           | 9.89000      | 100.40080      |                   |            | 3,956,000,000.00       | 400,000          | 400,000.00        |
| HWAY20           | On 31/07/2020 | Spot Bond  |     | 8.80000   | 105.45222 |           | 8.80000      | 105.42713      |                   |            | 585,200,000,000.00     | 66,500,000       | 3,086,500,000.00  |
| HWAY23           | On 07/12/2023 | Spot Bond  |     | 2.27000   | 129.45574 |           | 2.27000      | 265.05967      |                   |            | 9,080,000,000,000.00   | 4,000,000,000    | 10,800,000,000.00 |
| HWAY24           | On 07/12/2024 | Spot Bond  |     | 2.25000   | 132.22678 |           | 2.25000      | 265.47329      |                   |            | 0.00                   | 0                | 0.00              |
| HWAY34           | On 31/07/2034 | Spot Bond  |     | 9.74500   | 96.47594  |           | 9.74500      | 96.45059       |                   |            | 102,764,923,000,000.00 | 10,545,400,000   | 5,795,400,000.00  |
| HWAY35           | On 31/07/2035 | Spot Bond  |     | 9.66500   | 97.10239  |           | 9.66500      | 97.07708       |                   |            | 0.00                   | 0                | 0.00              |
| HWF01U           | On 26/03/2015 | Spot Bond  |     | 100.00000 | 38.88191  |           | 100.00000    | 38.78563       |                   |            | 0.00                   | 0                | 0.00              |
| HWF02U           | On 30/09/2016 | Spot Bond  |     | 100.00000 | 10.09207  |           | 100.00000    | 10.06708       |                   |            | 0.00                   | 0                | 0.00              |
| HWF03U           | On 09/10/2014 | Spot Bond  |     | 100.00000 | 61.94777  |           | 100.00000    | 61.79437       |                   |            | 0.00                   | 0                | 0.00              |
| HWF04U           | On 09/10/2015 | Spot Bond  |     | 100.00000 | 29.46270  |           | 100.00000    | 29.38975       |                   |            | 0.00                   | 0                | 0.00              |
| HWF05U           | On 09/10/2016 | Spot Bond  |     | 100.00000 | 16.33199  |           | 100.00000    | 16.29155       |                   |            | 0.00                   | 0                | 0.00              |
| HWF06U           | On 20/11/2016 | Spot Bond  |     | 100.00000 | 8.87453   |           | 100.00000    | 8.85231        |                   |            | 0.00                   | 0                | 0.00              |
| I2025            | On 31/01/2025 | Spot Bond  |     | 2.01000   | 108.70319 |           | 2.03000      | 108.47565      |                   |            | 58,290,000,000,000.00  | 29,000,000,000   | 75,839,000,000.00 |
| I2038            | On 31/01/2038 | Spot Bond  |     | 2.30000   | 107.83917 |           | 2.32000      | 107.42770      |                   |            | 294,860,000,000,000.00 | 28,200,000,000   | 70,870,000,000.00 |
| I2046            | On 31/03/2046 | Spot Bond  |     | 2.34000   | 107.14437 |           | 2.34000      | 107.12766      |                   |            | 2,340,000,000,000.00   | 1,000,000,000    | 46,450,000,000.00 |
| I2050            | On 31/12/2050 | Spot Bond  |     | 2.35000   | 112.98605 |           | 2.37000      | 112.42457      |                   |            | 176,955,000,000,000.00 | 75,300,000,000   | 44,660,000,000.00 |
| IBC01            | On 16/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 91.90000       |                   |            | 0.00                   | 0                | 0.00              |
| IBL11            | On 12/03/2015 | Spot Bond  |     | 8.13000   | 107.10145 |           | 8.13000      | 101.91198      |                   |            | 0.00                   | 0                | 0.00              |
| IBL13            | On 12/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.67813      |                   |            | 0.00                   | 0                | 10,000,000.00     |
| IBL14            | On 28/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.53716      |                   |            | 0.00                   | 0                | 0.00              |
| IBL19            | On 15/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.38094      |                   |            | 0.00                   | 0                | 0.00              |
| IBL20            | On 15/03/2014 | Spot Bond  |     | 8.12000   | 108.50861 |           | 8.12000      | 104.12020      |                   |            | 0.00                   | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| IBL21            | On 15/03/2016 | Spot Bond  |     | 8.63000 | 106.09246 |           | 8.63000      | 106.06771      |                   |            | 0.00               | 0                | 0.00          |
| IBL22            | On 15/03/2018 | Spot Bond  |     | 9.21000 | 107.28920 |           | 9.21000      | 107.26252      |                   |            | 0.00               | 0                | 0.00          |
| IBL23            | On 21/04/2014 | Spot Bond  |     | 8.05000 | 107.34726 |           | 8.05000      | 103.13815      |                   |            | 0.00               | 0                | 0.00          |
| IBL24            | On 21/04/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.67241      |                   |            | 0.00               | 0                | 0.00          |
| IBL25            | On 18/08/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.26071      |                   |            | 0.00               | 0                | 0.00          |
| IBL26            | On 18/08/2014 | Spot Bond  |     | 4.81000 | 113.04118 |           | 4.81000      | 113.01618      |                   |            | 0.00               | 0                | 0.00          |
| IBL28            | On 18/08/2016 | Spot Bond  |     | 8.45000 | 99.94402  |           | 8.45000      | 99.92118       |                   |            | 0.00               | 0                | 0.00          |
| IBL32            | On 03/11/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.53331      |                   |            | 0.00               | 0                | 0.00          |
| IBL33            | On 03/11/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.56467      |                   |            | 0.00               | 0                | 0.00          |
| IBL34            | On 31/01/2017 | Spot Bond  |     | 1.66000 | 101.36131 |           | 1.66000      | 123.74073      |                   |            | 0.00               | 0                | 0.00          |
| IBL36            | On 31/01/2022 | Spot Bond  |     | 2.53000 | 101.81739 |           | 2.53000      | 122.52422      |                   |            | 0.00               | 0                | 0.00          |
| IBL37            | On 02/04/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.56917      |                   |            | 0.00               | 0                | 0.00          |
| IBL38            | On 02/04/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.70776      |                   |            | 0.00               | 0                | 10,000,000.00 |
| IBL39            | On 02/04/2018 | Spot Bond  |     | 8.88000 | 103.30953 |           | 8.88000      | 103.28487      |                   |            | 0.00               | 0                | 0.00          |
| IBL40            | On 15/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.89007      |                   |            | 0.00               | 0                | 0.00          |
| IBL42            | On 15/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 103.14980      |                   |            | 0.00               | 0                | 10,000,000.00 |
| IBL43            | On 15/11/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.28060      |                   |            | 0.00               | 0                | 0.00          |
| IBL45            | On 21/12/2018 | Spot Bond  |     | 9.45500 | 96.09529  |           | 9.45500      | 96.07090       |                   |            | 0.00               | 0                | 0.00          |
| IBL46            | On 15/01/2020 | Spot Bond  |     | 9.89000 | 89.42501  |           | 9.89000      | 89.40116       |                   |            | 400,545,000,000.00 | 40,500,000       | 40,500,000.00 |
| IBL48            | On 19/03/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.65059      |                   |            | 0.00               | 27,600,000       | 6,900,000.00  |
| IBL49            | On 02/04/2018 | Spot Bond  |     | 8.96000 | 97.64339  |           | 8.96000      | 97.61988       |                   |            | 0.00               | 0                | 0.00          |
| IBL50            | On 02/08/2020 | Spot Bond  |     | 9.94000 | 96.87251  |           | 9.94000      | 96.82285       |                   |            | 0.00               | 0                | 0.00          |
| IBL52            | On 31/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.58461      |                   |            | 0.00               | 0                | 0.00          |
| IBL53            | On 31/07/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.60199      |                   |            | 0.00               | 0                | 0.00          |
| IBL54            | On 31/07/2016 | Spot Bond  |     | 8.39000 | 98.20936  |           | 8.39000      | 98.18707       |                   |            | 0.00               | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL55            | On 31/07/2018 | Spot Bond  |     | 9.23500   | 96.72565  |           | 9.23500      | 96.70153       |                   |            | 0.00          | 0                | 0.00          |
| IBL56            | On 31/01/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.66685      |                   |            | 0.00          | 0                | 0.00          |
| IBL57            | On 13/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.34439      |                   |            | 0.00          | 0                | 0.00          |
| IBL58            | On 13/02/2017 | Spot Bond  |     | 8.53000   | 100.43646 |           | 8.53000      | 100.41329      |                   |            | 0.00          | 0                | 0.00          |
| IBL59            | On 17/02/2019 | Spot Bond  |     | 9.19500   | 100.45743 |           | 9.19500      | 100.43248      |                   |            | 0.00          | 0                | 0.00          |
| IBL60            | On 17/02/2024 | Spot Bond  |     | 10.17000  | 100.96756 |           | 10.17000     | 100.93991      |                   |            | 0.00          | 0                | 0.00          |
| IDC01U           | On 08/11/2026 | Spot Bond  |     | 100.00000 | 0.00343   |           | 100.00000    | 0.00342        |                   |            | 0.00          | 0                | 0.00          |
| IDCG01           | On 22/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.63278      |                   |            | 0.00          | 0                | 0.00          |
| IDCG02           | On 22/10/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.66629      |                   |            | 0.00          | 0                | 0.00          |
| IDCG03           | On 22/10/2020 | Spot Bond  |     | 9.51000   | 97.39225  |           | 9.51000      | 97.36739       |                   |            | 0.00          | 0                | 0.00          |
| IDCP01           | On 19/04/2015 | Spot Bond  |     | 5.00000   | 101.87611 |           | 5.00000      | 101.86229      |                   |            | 0.00          | 0                | 0.00          |
| IDCP02           | On 19/04/2015 | Spot Bond  |     | 5.00000   | 101.87611 |           | 5.00000      | 101.86229      |                   |            | 0.00          | 0                | 0.00          |
| IDCP03           | On 31/01/2017 | Spot Bond  |     | 5.00000   | 100.45121 |           | 5.00000      | 100.43751      |                   |            | 0.00          | 0                | 0.00          |
| IDCP04           | On 19/10/2017 | Spot Bond  |     | 5.00000   | 101.87611 |           | 5.00000      | 101.86229      |                   |            | 0.00          | 0                | 0.00          |
| IDCP05           | On 14/03/2018 | Spot Bond  |     | 4.00000   | 99.90158  |           | 4.00000      | 99.89065       |                   |            | 0.00          | 0                | 0.00          |
| IDW001           | On 30/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.23281      |                   |            | 0.00          | 0                | 0.00          |
| IDW002           | On 30/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.15018      |                   |            | 0.00          | 0                | 0.00          |
| IDW003           | On 30/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.47774      |                   |            | 0.00          | 0                | 0.00          |
| IF422U           | On 27/05/2014 | Spot Bond  |     | 100.00000 | 85.73767  |           | 100.00000    | 85.13811       |                   |            | 0.00          | 0                | 0.00          |
| IFM01            | On 31/03/2016 | Spot Bond  |     | 9.20000   | 111.43733 |           | 9.20000      | 111.40980      |                   |            | 0.00          | 0                | 0.00          |
| IHL01            | On 29/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.27020      |                   |            | 0.00          | 0                | 0.00          |
| IHL02            | On 29/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.27020      |                   |            | 0.00          | 0                | 0.00          |
| IHL03            | On 17/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.33578      |                   |            | 0.00          | 0                | 0.00          |
| IKH1D            | On 09/12/2028 | Spot Bond  |     | 100.00000 | 8.91760   |           | 100.00000    | 8.89551        |                   |            | 0.00          | 0                | 0.00          |
| IN01Q            | On 23/07/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.61217      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IN02Q            |        | On 05/08/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.47919      |                   |            | 0.00          | 0                | 0.00          |
| IN03Q            |        | On 12/08/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.35451      |                   |            | 0.00          | 0                | 0.00          |
| IN04             |        | On 15/03/2015 | Spot Bond | 10.13000  | 103.02589 |           | 10.13000     | 102.99778      |                   |            | 0.00          | 0                | 0.00          |
| IN04Q            |        | On 26/08/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.10609      |                   |            | 0.00          | 0                | 0.00          |
| IN05Q            |        | On 13/05/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.72534      |                   |            | 0.00          | 0                | 0.00          |
| IN06E            |        | On 10/03/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.28953      |                   |            | 0.00          | 0                | 0.00          |
| IN09             |        | On 01/02/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.87460       |                   |            | 0.00          | 0                | 0.00          |
| IN191U           |        | On 16/05/2017 | Spot Bond | 100.00000 | 5.73695   |           | 100.00000    | 5.72258        |                   |            | 0.00          | 0                | 0.00          |
| IN238U           |        | On 13/03/2014 | Spot Bond | 100.00000 | 97.85523  |           | 100.00000    | 97.59358       |                   |            | 0.00          | 0                | 0.00          |
| IN240U           |        | On 10/04/2014 | Spot Bond | 100.00000 | 91.02244  |           | 100.00000    | 90.79602       |                   |            | 0.00          | 0                | 0.00          |
| INA410           |        | On 04/03/2014 | Spot Bond | 5.80000   | 94.51796  |           | 5.80000      | 99.92061       |                   |            | 0.00          | 0                | 0.00          |
| INA411           |        | On 11/03/2014 | Spot Bond | 5.80000   | 99.90475  |           | 5.80000      | 99.80968       |                   |            | 0.00          | 0                | 0.00          |
| INA414           |        | On 01/04/2014 | Spot Bond | 5.80000   | 99.57279  |           | 5.80000      | 99.47835       |                   |            | 0.00          | 0                | 0.00          |
| INA415           |        | On 08/04/2014 | Spot Bond | 5.90000   | 99.45341  |           | 5.90000      | 99.35758       |                   |            | 0.00          | 0                | 0.00          |
| INA416           |        | On 15/04/2014 | Spot Bond | 5.90000   | 99.34162  |           | 5.90000      | 99.24600       |                   |            | 0.00          | 0                | 0.00          |
| INA417           |        | On 22/04/2014 | Spot Bond | 5.90000   | 99.23008  |           | 5.90000      | 99.13468       |                   |            | 0.00          | 0                | 0.00          |
| INA418           |        | On 29/04/2014 | Spot Bond | 5.90000   | 99.11879  |           | 5.90000      | 99.02360       |                   |            | 0.00          | 0                | 0.00          |
| INA419           |        | On 06/05/2014 | Spot Bond | 6.00000   | 98.99110  |           | 6.00000      | 98.89455       |                   |            | 0.00          | 0                | 0.00          |
| INA420           |        | On 12/05/2014 | Spot Bond | 6.00000   | 98.89455  |           | 6.00000      | 98.78214       |                   |            | 0.00          | 0                | 0.00          |
| INA421           |        | On 20/05/2014 | Spot Bond | 6.00000   | 98.76610  |           | 6.00000      | 98.66998       |                   |            | 0.00          | 0                | 0.00          |
| INA422           |        | On 27/05/2014 | Spot Bond | 6.00000   | 98.65398  |           | 6.00000      | 98.55808       |                   |            | 0.00          | 0                | 0.00          |
| ING114           |        | On 31/12/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.42992      |                   |            | 0.00          | 0                | 0.00          |
| ING115           |        | On 31/03/2016 | Spot Bond | 11.79055  | 102.64395 |           | 11.79055     | 102.35872      |                   |            | 0.00          | 0                | 0.00          |
| ING116           |        | On 31/03/2016 | Spot Bond | 11.79055  | 100.52245 |           | 11.79055     | 101.09468      |                   |            | 0.00          | 0                | 0.00          |
| ING132           |        | On 22/12/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.49917      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING135           | On 10/12/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 99.83900     |                | 0.00              |            | 0             | 0.00             |               |
| ING138           | On 22/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.46662    |                | 0.00              |            | 0             | 0.00             |               |
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000 |       | 102.72516 | 6.50000   | 102.70711    |                | 0.00              |            | 0             | 0.00             |               |
| ING161           | On 20/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.58920    |                | 0.00              |            | 0             | 0.00             |               |
| ING167           | On 30/09/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.07812    |                | 0.00              |            | 0             | 0.00             |               |
| ING196           | On 30/06/2027 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 97.40822     |                | 0.00              |            | 0             | 0.00             |               |
| ING199           | On 28/02/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.00000    |                | 0.00              |            | 0             | 0.00             |               |
| ING204           | On 13/12/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.37011    |                | 0.00              |            | 0             | 0.00             |               |
| ING209           | On 12/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.73660    |                | 0.00              |            | 0             | 0.00             |               |
| ING211           | On 12/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.79285    |                | 0.00              |            | 0             | 0.00             |               |
| ING221           | On 08/05/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.37404    |                | 0.00              |            | 0             | 0.00             |               |
| ING224           | On 28/02/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.00000    |                | 0.00              |            | 0             | 0.00             |               |
| ING225           | On 17/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.12401    |                | 0.00              |            | 0             | 0.00             |               |
| ING228           | On 22/09/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.45007    |                | 0.00              |            | 0             | 0.00             |               |
| ING232           | On 04/10/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.00000    |                | 0.00              |            | 0             | 0.00             |               |
| ING233           | On 25/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.62260    |                | 0.00              |            | 0             | 0.00             |               |
| ING234           | On 28/05/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.53863    |                | 0.00              |            | 0             | 0.00             |               |
| ING235           | On 20/12/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.13583    |                | 0.00              |            | 0             | 0.00             |               |
| ING236           | On 20/12/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.17219    |                | 0.00              |            | 0             | 0.00             |               |
| ING237           | On 09/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 99.90188     |                | 0.00              |            | 0             | 0.00             |               |
| ING239           | On 15/07/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.67668    |                | 0.00              |            | 0             | 0.00             |               |
| ING241           | On 03/02/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.47253    |                | 0.00              |            | 0             | 0.00             |               |
| ING242           | On 10/02/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.35398    |                | 0.00              |            | 0             | 0.00             |               |
| ING243           | On 18/02/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.23983    |                | 0.00              |            | 0             | 0.00             |               |
| ING244           | On 18/02/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.23699    |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| ING245           | On 28/08/2014 | Spot Bond  | 100.00000 |       | 77.61510  | 100.00000 | 77.39460     |                |                   |            | 1,100,000,000,000,000.00 | 11,000,000,000   | 11,000,000,000.00 |
| ING60U           | On 28/02/2014 | Spot Bond  | 100.00000 |       | 56.01257  | 100.00000 | 56.01255     |                |                   |            | 0.00                     | 0                | 0.00              |
| ING89            | On 31/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.52883    |                |                   |            | 0.00                     | 0                | 0.00              |
| INGR02           | On 28/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.06230    |                |                   |            | 0.00                     | 0                | 0.00              |
| INGR03           | On 09/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 98.96706     |                |                   |            | 0.00                     | 0                | 0.00              |
| IP267U           | On 09/04/2014 | Spot Bond  | 100.00000 |       | 91.25000  | 100.00000 | 91.02244     |                |                   |            | 0.00                     | 0                | 0.00              |
| IPF01            | On 13/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.86188    |                |                   |            | 0.00                     | 0                | 0.00              |
| IPF02            | On 13/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.88221    |                |                   |            | 0.00                     | 0                | 0.00              |
| IPF03            | On 13/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.89581    |                |                   |            | 0.00                     | 0                | 0.00              |
| IPF06            | On 13/04/2017 | Spot Bond  | 9.14000   |       | 102.53854 | 9.14000   | 102.51337    |                |                   |            | 0.00                     | 0                | 0.00              |
| IPL4             | On 29/03/2014 | Spot Bond  | 7.67500   |       | 108.49249 | 7.67500   | 103.97343    |                |                   |            | 0.00                     | 0                | 1,560,000,000.00  |
| IPL5             | On 28/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.60013    |                |                   |            | 0.00                     | 0                | 0.00              |
| IPL6             | On 28/09/2017 | Spot Bond  | 9.36000   |       | 105.50438 | 9.36000   | 105.47772    |                |                   |            | 402,480,000,000.00       | 43,000,000       | 53,000,000.00     |
| IPL7             | On 05/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.01289    |                |                   |            | 0.00                     | 0                | 0.00              |
| IPL8             | On 10/10/2020 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.97141    |                |                   |            | 0.00                     | 0                | 10,000,000.00     |
| IV012            | On 26/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.14568    |                |                   |            | 0.00                     | 0                | 0.00              |
| IV013            | On 22/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.52866    |                |                   |            | 0.00                     | 0                | 0.00              |
| IV014            | On 22/06/2015 | Spot Bond  | 9.31000   |       | 103.56542 | 9.31000   | 103.53954    |                |                   |            | 0.00                     | 0                | 0.00              |
| IV015            | On 20/09/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 103.52630    |                |                   |            | 0.00                     | 0                | 10,000,000.00     |
| IV016            | On 06/12/2021 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.95559     |                |                   |            | 0.00                     | 0                | 0.00              |
| IV017            | On 31/01/2022 | Spot Bond  | 3.62000   |       | 94.31177  | 3.62000   | 113.48879    |                |                   |            | 0.00                     | 0                | 10,000,000.00     |
| IV019            | On 31/03/2028 | Spot Bond  | 3.99000   |       | 95.81329  | 3.99000   | 128.68043    |                |                   |            | 0.00                     | 0                | 0.00              |
| IV022            | On 02/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.25631    |                |                   |            | 0.00                     | 0                | 1,010,000,000.00  |
| IV023            | On 11/07/2022 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.01546    |                |                   |            | 0.00                     | 0                | 0.00              |
| IV024            | On 27/07/2022 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.00162    |                |                   |            | 0.00                     | 0                | 0.00              |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV025            | On 12/09/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.82786       |                   |            | 0.00          | 0                | 0.00          |
| IV026            | On 27/09/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.38127      |                   |            | 0.00          | 0                | 0.00          |
| IV030            | On 31/01/2025 | Spot Bond  | 4.03000   |       | 88.72627  |           | 4.03000      | 89.48293       |                   |            | 0.00          | 0                | 0.00          |
| IV030A           | On 31/01/2025 | Spot Bond  | 4.03000   |       | 88.65230  |           | 4.03000      | 96.37524       |                   |            | 0.00          | 0                | 0.00          |
| IV031            | On 11/03/2025 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.84106       |                   |            | 0.00          | 0                | 0.00          |
| IV032            | On 14/08/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.42582      |                   |            | 0.00          | 0                | 0.00          |
| IV04E            | On 10/03/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.28953      |                   |            | 0.00          | 0                | 0.00          |
| IV08             | On 30/04/2018 | Spot Bond  | 12.52500  |       | 108.52686 |           | 12.52500     | 108.49044      |                   |            | 0.00          | 0                | 0.00          |
| IV09             | On 30/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.82705      |                   |            | 0.00          | 0                | 0.00          |
| IV19A            | On 31/03/2028 | Spot Bond  | 3.99000   |       | 94.79646  |           | 3.99000      | 128.68043      |                   |            | 0.00          | 0                | 0.00          |
| IV422U           | On 29/05/2014 | Spot Bond  | 100.00000 |       | 84.54687  |           | 100.00000    | 83.96379       |                   |            | 0.00          | 0                | 0.00          |
| IVA01A           | On 28/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.06726      |                   |            | 0.00          | 0                | 0.00          |
| IVA02A           | On 17/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.69803      |                   |            | 0.00          | 0                | 0.00          |
| IVA03A           | On 17/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.25455      |                   |            | 0.00          | 0                | 0.00          |
| IVA410           | On 06/03/2014 | Spot Bond  | 5.80000   |       | 99.98411  |           | 5.80000      | 99.88889       |                   |            | 0.00          | 0                | 0.00          |
| IVA411           | On 13/03/2014 | Spot Bond  | 5.80000   |       | 99.87304  |           | 5.80000      | 99.77803       |                   |            | 0.00          | 0                | 0.00          |
| IVA414           | On 03/04/2014 | Spot Bond  | 5.80000   |       | 99.54129  |           | 5.80000      | 99.44691       |                   |            | 0.00          | 0                | 0.00          |
| IVA415           | On 10/04/2014 | Spot Bond  | 5.90000   |       | 99.42145  |           | 5.90000      | 99.32567       |                   |            | 0.00          | 0                | 0.00          |
| IVA416           | On 17/04/2014 | Spot Bond  | 5.90000   |       | 99.30973  |           | 5.90000      | 99.21417       |                   |            | 0.00          | 0                | 0.00          |
| IVA417           | On 24/04/2014 | Spot Bond  | 5.90000   |       | 99.19826  |           | 5.90000      | 99.10291       |                   |            | 0.00          | 0                | 0.00          |
| IVA419           | On 08/05/2014 | Spot Bond  | 6.00000   |       | 98.95890  |           | 6.00000      | 98.86241       |                   |            | 0.00          | 0                | 0.00          |
| IVA420           | On 15/05/2014 | Spot Bond  | 6.00000   |       | 98.84634  |           | 6.00000      | 98.75007       |                   |            | 0.00          | 0                | 0.00          |
| IVA422           | On 29/05/2014 | Spot Bond  | 100.00000 |       | 81.11111  |           | 100.00000    | 80.93126       |                   |            | 0.00          | 0                | 0.00          |
| IVC002           | On 12/02/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.42205      |                   |            | 0.00          | 0                | 0.00          |
| IVC004           | On 29/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.56652      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC005           | On 27/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.60829      |                   |            | 0.00          | 0                | 0.00          |
| IVC006           | On 28/01/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.07438      |                   |            | 0.00          | 0                | 0.00          |
| IVC007           | On 04/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96226      |                   |            | 0.00          | 0                | 0.00          |
| IVC009           | On 15/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.37462      |                   |            | 0.00          | 0                | 0.00          |
| IVC010           | On 29/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.48278      |                   |            | 0.00          | 0                | 0.00          |
| IVC011           | On 28/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.47542      |                   |            | 0.00          | 0                | 0.00          |
| IVC012           | On 09/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.37726      |                   |            | 0.00          | 0                | 0.00          |
| IVC013           | On 29/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.48049      |                   |            | 0.00          | 0                | 0.00          |
| IVC014           | On 20/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.21871      |                   |            | 0.00          | 0                | 0.00          |
| IVC015           | On 22/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.16890      |                   |            | 0.00          | 0                | 0.00          |
| IVC016           | On 31/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.07333      |                   |            | 0.00          | 0                | 0.00          |
| IVC017           | On 12/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88231      |                   |            | 0.00          | 0                | 0.00          |
| IVC018           | On 12/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88911      |                   |            | 0.00          | 0                | 0.00          |
| IVC019           | On 12/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.90272      |                   |            | 0.00          | 0                | 0.00          |
| IVC020           | On 12/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.84148      |                   |            | 0.00          | 0                | 0.00          |
| IVC021           | On 19/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.74817      |                   |            | 0.00          | 0                | 0.00          |
| IVC022           | On 29/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.56646      |                   |            | 0.00          | 0                | 0.00          |
| IVC023           | On 19/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.38724      |                   |            | 0.00          | 0                | 0.00          |
| IVC024           | On 15/11/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.28872      |                   |            | 0.00          | 0                | 0.00          |
| IVC025           | On 26/02/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.10682      |                   |            | 0.00          | 0                | 0.00          |
| IVC026           | On 26/02/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.10569      |                   |            | 0.00          | 0                | 0.00          |
| IVF57U           | On 12/02/2015 | Spot Bond  |     | 100.00000 | 57.10574  |           | 100.00000    | 56.96274       |                   |            | 0.00          | 0                | 0.00          |
| JDC04U           | On 13/03/2014 | Spot Bond  |     | 100.00000 | 97.85522  |           | 100.00000    | 97.59358       |                   |            | 0.00          | 0                | 0.00          |
| JDC05U           | On 15/05/2014 | Spot Bond  |     | 100.00000 | 83.71560  |           | 100.00000    | 83.52403       |                   |            | 0.00          | 0                | 0.00          |
| JDC06U           | On 15/05/2014 | Spot Bond  |     | 100.00000 | 83.71560  |           | 100.00000    | 83.52403       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|------------------|
| JDG01            | On 30/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.68553      |                   |                          | 0.00           | 0                 | 30,000,000.00    |
| JDG02U           | On 22/01/2015 | Spot Bond  |     | 100.00000 | 60.24774  |           | 100.00000    | 60.09854       |                   |                          | 0.00           | 0                 | 0.00             |
| JDG03            | On 15/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.04930      |                   |                          | 0.00           | 0                 | 0.00             |
| JDG03U           | On 21/02/2016 | Spot Bond  |     | 100.00000 | 21.61207  |           | 100.00000    | 21.55795       |                   |                          | 0.00           | 0                 | 0.00             |
| JDG04            | On 15/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.90646      |                   |                          | 0.00           | 0                 | 0.00             |
| JDG07U           | On 14/11/2014 | Spot Bond  |     | 100.00000 | 53.69806  |           | 100.00000    | 53.56360       |                   |                          | 0.00           | 0                 | 0.00             |
| JDG08U           | On 28/11/2014 | Spot Bond  |     | 100.00000 | 54.90570  |           | 100.00000    | 54.76822       |                   |                          | 0.00           | 0                 | 0.00             |
| JDG09U           | On 29/01/2015 | Spot Bond  |     | 100.00000 | 59.15471  |           | 100.00000    | 59.00822       |                   |                          | 0.00           | 0                 | 0.00             |
| JDG10U           | On 29/01/2015 | Spot Bond  |     | 100.00000 | 57.16609  |           | 100.00000    | 57.05763       |                   |                          | 0.00           | 0                 | 0.00             |
| JDG11U           | On 04/02/2015 | Spot Bond  |     | 100.00000 | 58.56448  |           | 100.00000    | 58.41783       |                   |                          | 0.00           | 0                 | 0.00             |
| KCF03U           | On 30/10/2014 | Spot Bond  |     | 100.00000 | 54.19744  |           | 100.00000    | 54.02253       |                   |                          | 0.00           | 0                 | 0.00             |
| KSB007           | On 31/08/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.08863      |                   |                          | 0.00           | 0                 | 0.00             |
| KSB008           | On 01/11/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71466      |                   |                          | 0.00           | 0                 | 0.00             |
| KW01             | On 31/10/2027 | Spot Bond  |     | 8.96000   | 139.98996 |           | 8.96000      | 139.95607      |                   |                          | 0.00           | 0                 | 0.00             |
| LBK02            | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.54671      |                   |                          | 0.00           | 0                 | 0.00             |
| LBK03            | On 01/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.32742      |                   |                          | 0.00           | 0                 | 0.00             |
| LBK05            | On 28/02/2019 | Spot Bond  |     | 100.00000 | 8.65008   |           | 100.00000    | 1.45568        |                   | 5,000,000,000,000,000.00 | 50,000,000,000 | 50,000,000,000.00 |                  |
| LEW01            | On 31/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.63921      |                   |                          | 0.00           | 0                 | 0.00             |
| LGL02            | On 13/08/2017 | Spot Bond  |     | 9.46000   | 95.25533  |           | 9.46000      | 95.23102       |                   | 989,516,000,000.00       | 104,600,000    | 104,600,000.00    |                  |
| LGL03            | On 03/04/2018 | Spot Bond  |     | 9.61000   | 68.18617  |           | 9.61000      | 96.65265       |                   |                          | 0.00           | 0                 | 0.00             |
| LGL04            | On 14/08/2020 | Spot Bond  |     | 10.04000  | 96.38958  |           | 10.04000     | 96.36350       |                   | 415,656,000,000.00       | 41,400,000     | 41,400,000.00     |                  |
| LHL01            | On 13/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.74565       |                   |                          | 0.00           | 0                 | 0.00             |
| LHL02            | On 13/12/2015 | Spot Bond  |     | 11.13000  | 101.69898 |           | 11.13000     | 101.66872      |                   |                          | 0.00           | 0                 | 1,040,000,000.00 |
| LHL03            | On 13/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.72156       |                   |                          | 0.00           | 0                 | 0.00             |
| LRFA1            | On 17/11/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.23716      |                   |                          | 0.00           | 0                 | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| LRFB1            | On 17/11/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25308      |                   |            | 0.00          | 0                | 0.00             |
| LRFC1            | On 17/11/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.27215      |                   |            | 0.00          | 0                | 0.00             |
| LWCP01           | On 30/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.53968      |                   |            | 0.00          | 0                | 0.00             |
| MAQ041           | On 09/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.78604      |                   |            | 0.00          | 0                | 0.00             |
| MAQ044           | On 07/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95634       |                   |            | 0.00          | 0                | 0.00             |
| MAQ045           | On 02/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.57660       |                   |            | 0.00          | 0                | 0.00             |
| MAQ046           | On 23/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.27038       |                   |            | 0.00          | 0                | 0.00             |
| MAQ047           | On 15/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.86357       |                   |            | 0.00          | 0                | 0.00             |
| MAQ07U           | On 11/04/2014 | Spot Bond  |     | 100.00000 | 90.79602  |           | 100.00000    | 90.57072       |                   |            | 0.00          | 0                | 0.00             |
| MAQ08U           | On 11/12/2014 | Spot Bond  |     | 100.00000 | 58.64732  |           | 100.00000    | 58.53605       |                   |            | 0.00          | 0                | 0.00             |
| MAQ09U           | On 14/11/2014 | Spot Bond  |     | 100.00000 | 53.69806  |           | 100.00000    | 53.56360       |                   |            | 0.00          | 0                | 0.00             |
| MAQ0A1           | On 28/02/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.06829      |                   |            | 0.00          | 0                | 0.00             |
| MAQ12U           | On 12/12/2014 | Spot Bond  |     | 100.00000 | 62.88656  |           | 100.00000    | 62.72909       |                   |            | 0.00          | 0                | 0.00             |
| MAQ13U           | On 14/04/2014 | Spot Bond  |     | 100.00000 | 90.12346  |           | 100.00000    | 89.90148       |                   |            | 0.00          | 0                | 0.00             |
| MAQ14U           | On 17/03/2014 | Spot Bond  |     | 100.00000 | 96.81698  |           | 100.00000    | 96.56085       |                   |            | 0.00          | 0                | 0.00             |
| MAQ15U           | On 02/04/2014 | Spot Bond  |     | 100.00000 | 92.87532  |           | 100.00000    | 92.63959       |                   |            | 0.00          | 0                | 0.00             |
| MAQ16U           | On 07/04/2014 | Spot Bond  |     | 100.00000 | 91.70854  |           | 100.00000    | 91.47870       |                   |            | 0.00          | 0                | 0.00             |
| MAQ17U           | On 29/04/2014 | Spot Bond  |     | 100.00000 | 86.90476  |           | 100.00000    | 86.69834       |                   |            | 0.00          | 0                | 0.00             |
| MBC022           | On 17/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.36415       |                   |            | 0.00          | 0                | 0.00             |
| MBF019           | On 15/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.01291      |                   |            | 0.00          | 0                | 0.00             |
| MBF025           | On 26/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.19980      |                   |            | 0.00          | 5,800,000,000    | 2,900,000,000.00 |
| MBF027           | On 07/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.13600      |                   |            | 0.00          | 0                | 300,000,000.00   |
| MBF028           | On 16/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.76669      |                   |            | 0.00          | 0                | 0.00             |
| MBF029           | On 01/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.42742      |                   |            | 0.00          | 0                | 0.00             |
| MBF030           | On 01/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.14202      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| MBF032           | On 27/03/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.96951      |                   |            | 0.00              | 0                | 0.00             |
| MBF033           | On 28/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.40292      |                   |            | 0.00              | 0                | 3,000,000,000.00 |
| MBF034           | On 10/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.90464       |                   |            | 0.00              | 0                | 0.00             |
| MBF035           | On 10/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.21496      |                   |            | 0.00              | 0                | 0.00             |
| MBF036           | On 11/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.35205      |                   |            | 0.00              | 0                | 0.00             |
| MBF037           | On 11/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.37987      |                   |            | 0.00              | 0                | 0.00             |
| MBP21U           | On 11/04/2014 | Spot Bond  | 100.00000 |       | 93.82634  |           | 100.00000    | 93.59352       |                   |            | 0.00              | 0                | 0.00             |
| MBP22U           | On 09/09/2014 | Spot Bond  | 100.00000 |       | 64.12673  |           | 100.00000    | 63.92207       |                   |            | 0.00              | 0                | 0.00             |
| MBP23U           | On 13/02/2015 | Spot Bond  | 100.00000 |       | 57.41222  |           | 100.00000    | 57.26844       |                   |            | 0.00              | 0                | 0.00             |
| MBP24U           | On 22/03/2016 | Spot Bond  | 100.00000 |       | 16.08476  |           | 100.00000    | 16.04493       |                   |            | 0.00              | 0                | 0.00             |
| MBP25U           | On 22/03/2015 | Spot Bond  | 100.00000 |       | 39.26944  |           | 100.00000    | 39.17220       |                   |            | 0.00              | 0                | 0.00             |
| MBSA01           | On 16/04/2019 | Spot Bond  | 9.37500   |       | 102.09959 |           | 9.37500      | 102.07390      |                   |            | 96,562,500,000.00 | 10,300,000       | 150,000,000.00   |
| MCB3M            | On 13/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.81701       |                   |            | 0.00              | 0                | 0.00             |
| MCB5M            | On 13/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.83040       |                   |            | 0.00              | 0                | 0.00             |
| MCB6M            | On 13/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.33489      |                   |            | 0.00              | 0                | 0.00             |
| MEFSA1           | On 05/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.52572      |                   |            | 0.00              | 0                | 0.00             |
| MEFSA2           | On 05/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.54574      |                   |            | 0.00              | 0                | 0.00             |
| MEFSA3           | On 05/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.64584      |                   |            | 0.00              | 0                | 0.00             |
| MEFSA4           | On 05/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.90449      |                   |            | 0.00              | 0                | 0.00             |
| MEFSA6           | On 05/07/2026 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.95668      |                   |            | 0.00              | 0                | 0.00             |
| MEFSB3           | On 05/10/2016 | Spot Bond  | 8.69500   |       | 103.31195 |           | 8.69500      | 103.28780      |                   |            | 0.00              | 0                | 0.00             |
| MEFSB4           | On 05/01/2019 | Spot Bond  | 9.44500   |       | 101.09836 |           | 9.44500      | 101.07259      |                   |            | 0.00              | 0                | 0.00             |
| MEFSB5           | On 05/01/2022 | Spot Bond  | 10.18500  |       | 100.67481 |           | 10.18500     | 100.64719      |                   |            | 0.00              | 0                | 0.00             |
| MET01            | On 15/12/2014 | Spot Bond  | 6.99000   |       | 103.70096 |           | 6.99000      | 103.68138      |                   |            | 0.00              | 0                | 0.00             |
| MFS1A1           | On 20/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.24606      |                   |            | 0.00              | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| MFS1A2           | On 20/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.29658      |                   |            | 0.00               | 0                | 0.00             |
| MFS1B            | On 20/09/2019 | Spot Bond  | 10.24000  |       | 102.17279 |           | 10.24000     | 102.14410      |                   |            | 0.00               | 0                | 0.00             |
| MGL01            | On 15/09/2015 | Spot Bond  | 8.13000   |       | 104.53239 |           | 8.13000      | 104.50937      |                   |            | 4,878,000,000.00   | 600,000          | 4,860,000,000.00 |
| MIL01            | On 31/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.07568      |                   |            | 0.00               | 0                | 0.00             |
| MIL02            | On 31/05/2017 | Spot Bond  | 9.62000   |       | 99.98960  |           | 9.62000      | 99.96379       |                   |            | 0.00               | 0                | 0.00             |
| MMS01U           | On 10/12/2016 | Spot Bond  | 100.00000 |       | 10.60513  |           | 100.00000    | 10.57887       |                   |            | 0.00               | 0                | 0.00             |
| MQB01            | On 31/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.07242      |                   |            | 0.00               | 0                | 0.00             |
| MQB02            | On 31/05/2017 | Spot Bond  | 9.32000   |       | 99.90122  |           | 9.32000      | 99.87623       |                   |            | 201,312,000,000.00 | 21,600,000       | 130,000,000.00   |
| MTN02            | On 13/07/2014 | Spot Bond  | 6.47500   |       | 102.72597 |           | 6.47500      | 102.70816      |                   |            | 0.00               | 0                | 5,000,000,000.00 |
| MTN03            | On 13/07/2015 | Spot Bond  | 8.23000   |       | 102.72513 |           | 8.23000      | 102.70224      |                   |            | 0.00               | 0                | 430,000,000.00   |
| MTN04            | On 13/07/2017 | Spot Bond  | 9.26000   |       | 103.86736 |           | 9.26000      | 103.84140      |                   |            | 325,026,000,000.00 | 35,100,000       | 40,000,000.00    |
| N4A211           | On 14/08/2020 | Spot Bond  | 100.89771 |       | 6.17598   |           | 100.89771    | 6.16039        |                   |            | 0.00               | 0                | 0.00             |
| N4A302           | On 14/08/2020 | Spot Bond  | 100.61875 |       | 6.25866   |           | 100.61875    | 6.24290        |                   |            | 0.00               | 0                | 0.00             |
| N4A305           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00             |
| N4A308           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00             |
| N4A311           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00             |
| N4A405           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.33318      |                   |            | 0.00               | 0                | 0.00             |
| N4A408           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.33850      |                   |            | 0.00               | 0                | 0.00             |
| N4A411           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.34333      |                   |            | 0.00               | 0                | 0.00             |
| N4A502           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.34558      |                   |            | 0.00               | 0                | 0.00             |
| N4B508           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.37500      |                   |            | 0.00               | 0                | 0.00             |
| N4C508           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.40902      |                   |            | 0.00               | 0                | 0.00             |
| N4D68U           | On 14/08/2020 | Spot Bond  | 100.00000 |       | 0.39622   |           | 100.00000    | 0.39523        |                   |            | 0.00               | 0                | 0.00             |
| N4E68U           | On 14/08/2020 | Spot Bond  | 100.00000 |       | 0.39622   |           | 100.00000    | 0.39523        |                   |            | 0.00               | 0                | 0.00             |
| NAM01            | On 19/11/2022 | Spot Bond  | 9.52000   |       | 95.04905  |           | 9.52000      | 95.02463       |                   |            | 0.00               | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| NBK10A           | On 25/07/2016 | Spot Bond  |     | 8.08000  | 98.23334  |           | 8.08000      | 98.21185       |                   |            | 0.00                  | 0                | 0.00           |
| NBK10B           | On 21/04/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.72752      |                   |            | 0.00                  | 0                | 0.00           |
| NBK11A           | On 28/11/2020 | Spot Bond  |     | 9.76000  | 98.28845  |           | 9.76000      | 98.26258       |                   |            | 0.00                  | 0                | 0.00           |
| NBK11B           | On 27/10/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.91641      |                   |            | 0.00                  | 0                | 0.00           |
| NBK12B           | On 20/02/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.31302      |                   |            | 0.00                  | 0                | 0.00           |
| NBK13B           | On 21/02/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.65557      |                   |            | 0.00                  | 0                | 0.00           |
| NBK14B           | On 27/08/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.36212      |                   |            | 0.00                  | 0                | 0.00           |
| NBK15B           | On 27/08/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.25089      |                   |            | 0.00                  | 0                | 0.00           |
| NBK16B           | On 25/07/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.53570      |                   |            | 0.00                  | 600,000,000      | 300,000,000.00 |
| NBK17B           | On 28/11/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.24943      |                   |            | 0.00                  | 0                | 0.00           |
| NBK2A            | On 15/09/2015 | Spot Bond  |     | 7.83000  | 108.82408 |           | 7.83000      | 108.80100      |                   |            | 0.00                  | 0                | 720,000,000.00 |
| NBK2B            | On 15/09/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.83846      |                   |            | 0.00                  | 0                | 0.00           |
| NBK3A            | On 09/09/2019 | Spot Bond  |     | 9.27500  | 114.53389 |           | 9.27500      | 108.81733      |                   |            | 308,857,500,000.00    | 33,300,000       | 33,300,000.00  |
| NBK4             | On 28/10/2024 | Spot Bond  |     | 11.13500 | 32.48776  |           | 11.13500     | 32.47837       |                   |            | 17,816,000,000,000.00 | 1,600,000,000    | 800,000,000.00 |
| NBK6A            | On 19/04/2015 | Spot Bond  |     | 8.23000  | 105.15150 |           | 8.23000      | 105.12819      |                   |            | 0.00                  | 0                | 950,000,000.00 |
| NBK6B            | On 19/04/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.76568      |                   |            | 0.00                  | 0                | 0.00           |
| NBK7B            | On 19/04/2020 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.81223      |                   |            | 0.00                  | 0                | 0.00           |
| NBK8A            | On 24/03/2014 | Spot Bond  |     | 7.91000  | 107.94553 |           | 7.91000      | 103.74534      |                   |            | 0.00                  | 0                | 0.00           |
| NBK8B            | On 24/03/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.21196      |                   |            | 0.00                  | 0                | 0.00           |
| NBK9A            | On 23/03/2016 | Spot Bond  |     | 8.58000  | 105.64381 |           | 8.58000      | 105.61929      |                   |            | 497,640,000,000.00    | 58,000,000       | 58,000,000.00  |
| NBK9B            | On 23/03/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.23783      |                   |            | 0.00                  | 0                | 0.00           |
| NCLN43           | On 28/08/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                  | 0                | 0.00           |
| NCLN44           | On 17/09/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                  | 0                | 0.00           |
| NCLN45           | On 22/09/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                  | 0                | 0.00           |
| NCLN46           | On 20/10/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                  | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NCLN48           | On 25/02/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.14617      |                   |            | 0.00          | 0                | 0.00             |
| NCLN54           | On 31/03/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.26709      |                   |            | 0.00          | 0                | 0.00             |
| NCLN55           | On 07/04/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.07534      |                   |            | 0.00          | 0                | 0.00             |
| NCLN56           | On 15/04/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.90668      |                   |            | 0.00          | 0                | 0.00             |
| NCLN58           | On 01/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.01962      |                   |            | 0.00          | 0                | 0.00             |
| NCLN61           | On 30/11/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 88.24743       |                   |            | 0.00          | 0                | 0.00             |
| NCLN62           | On 02/12/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.01841      |                   |            | 0.00          | 0                | 0.00             |
| NCLN63           | On 08/12/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN64           | On 25/01/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.61885      |                   |            | 0.00          | 0                | 0.00             |
| NCLN65           | On 25/01/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.68238      |                   |            | 0.00          | 0                | 0.00             |
| NCLN66           | On 29/01/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.58026      |                   |            | 0.00          | 0                | 0.00             |
| NCLN67           | On 13/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.98421      |                   |            | 0.00          | 0                | 0.00             |
| NCLN69           | On 27/05/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 84.42702       |                   |            | 0.00          | 0                | 0.00             |
| NCLN71           | On 17/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.38897      |                   |            | 0.00          | 0                | 0.00             |
| NCLN72           | On 17/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.35548      |                   |            | 0.00          | 0                | 0.00             |
| NCLN73           | On 03/07/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.44902      |                   |            | 0.00          | 0                | 5,000,000,000.00 |
| NCLN74           | On 15/08/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.31229      |                   |            | 0.00          | 0                | 0.00             |
| NCLN75           | On 20/09/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.36223      |                   |            | 0.00          | 0                | 0.00             |
| NCLN76           | On 20/09/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.28141      |                   |            | 0.00          | 0                | 0.00             |
| NCLN77           | On 09/10/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.99925      |                   |            | 0.00          | 0                | 0.00             |
| NCLN78           | On 20/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.23187      |                   |            | 0.00          | 0                | 0.00             |
| NCLN79           | On 20/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.22254      |                   |            | 0.00          | 0                | 200,000,000.00   |
| NCLN80           | On 20/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.22153      |                   |            | 0.00          | 0                | 0.00             |
| NCLN81           | On 31/01/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.60280      |                   |            | 0.00          | 0                | 0.00             |
| NCLN82           | On 20/03/2024 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.56584      |                   |            | 0.00          | 0                | 0.00             |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NCLN83           | On 20/03/2024 | Spot Bond  | 10.30500  | 104.50902 | 10.30500  | 105.03045    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN84           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.45806    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN85           | On 20/03/2024 | Spot Bond  | 10.34000  | 103.03498 | 10.34000  | 103.41208    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN87           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.27244    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN88           | On 20/12/2016 | Spot Bond  | 100.00000 | 10.21392  | 100.00000 | 10.18945     |                |                   |            | 0.00          | 0                | 0.00             |
| NED11            | On 17/09/2015 | Spot Bond  | 9.08000   | 106.95991 | 9.08000   | 106.93369    |                |                   |            | 0.00          | 0                | 0.00             |
| NED13            | On 25/07/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 103.09351    |                |                   |            | 0.00          | 0                | 0.00             |
| NED14            | On 29/11/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.08845    |                |                   |            | 0.00          | 3,400,000,000    | 1,700,000,000.00 |
| NED9             | On 06/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.85286    |                |                   |            | 0.00          | 0                | 0.00             |
| NEDH1A           | On 20/11/2018 | Spot Bond  | 12.71000  | 112.41529 | 12.71000  | 112.37703    |                |                   |            | 0.00          | 0                | 0.00             |
| NEDH1B           | On 20/11/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 110.29018    |                |                   |            | 0.00          | 0                | 0.00             |
| NET47            | On 03/03/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| NET48            | On 03/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.36924    |                |                   |            | 0.00          | 0                | 0.00             |
| NHM001           | On 04/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.99973     |                |                   |            | 0.00          | 0                | 10,000,000.00    |
| NILB10           | On 08/12/2016 | Spot Bond  | 2.51000   | 160.24774 | 2.51000   | 160.22201    |                |                   |            | 0.00          | 0                | 0.00             |
| NMP20N           | On 24/07/2020 | Spot Bond  | 9.29000   | 101.29928 | 9.29000   | 101.27387    |                |                   |            | 0.00          | 0                | 0.00             |
| NPL07            | On 10/03/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.24665    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A10           | On 22/05/2020 | Spot Bond  | 9.92000   | 102.68802 | 9.92000   | 102.65976    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A11           | On 22/05/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.15267    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A12           | On 22/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.25642    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A15           | On 22/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.14539    |                |                   |            | 0.00          | 7,600,000,000    | 3,800,000,000.00 |
| NQ1A16           | On 22/05/2048 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.14400    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A17           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.14946    |                |                   |            | 0.00          | 0                | 200,000,000.00   |
| NQ1B10           | On 22/05/2020 | Spot Bond  | 10.12000  | 102.68062 | 10.12000  | 103.14686    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1B11           | On 22/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.15496    |                |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQ1B14           | On 22/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.14953      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B15           | On 22/05/2050 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15271      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C10           | On 22/05/2020 | Spot Bond  | 10.32000  |       | 102.67331 |           | 10.32000     | 102.64394      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C11           | On 22/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16366      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C14           | On 22/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15715      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C15           | On 22/05/2050 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15488      |                   |            | 0.00          | 0                | 10,000,000.00    |
| NQF1D5           | On 22/05/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.19586      |                   |            | 0.00          | 0                | 0.00             |
| NQF1D6           | On 22/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.18274      |                   |            | 0.00          | 0                | 0.00             |
| NQF1D7           | On 22/05/2050 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15922      |                   |            | 0.00          | 0                | 0.00             |
| NRA014           | On 30/04/2014 | Spot Bond  | 7.58000   |       | 109.97108 |           | 7.58000      | 104.38932      |                   |            | 0.00          | 0                | 0.00             |
| NRA018           | On 30/11/2018 | Spot Bond  | 9.11500   |       | 115.01286 |           | 9.11500      | 114.98469      |                   |            | 0.00          | 0                | 820,000,000.00   |
| NRA022           | On 31/10/2022 | Spot Bond  | 9.44000   |       | 120.56886 |           | 9.44000      | 120.53813      |                   |            | 0.00          | 0                | 700,000,000.00   |
| NRA023           | On 31/05/2023 | Spot Bond  | 2.40500   |       | 163.63419 |           | 2.40500      | 163.60837      |                   |            | 0.00          | 0                | 8,400,000,000.00 |
| NRA028           | On 30/11/2028 | Spot Bond  | 9.64000   |       | 123.47639 |           | 9.64000      | 123.44445      |                   |            | 0.00          | 0                | 310,000,000.00   |
| NTC10            | On 18/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.73982      |                   |            | 0.00          | 0                | 0.00             |
| NTC11            | On 18/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.71879      |                   |            | 0.00          | 0                | 0.00             |
| NTC12            | On 25/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.78536      |                   |            | 0.00          | 0                | 0.00             |
| NTC13            | On 31/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.61939      |                   |            | 0.00          | 0                | 0.00             |
| NTC15            | On 26/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.34170      |                   |            | 0.00          | 0                | 30,000,000.00    |
| NTC16            | On 22/03/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.30768      |                   |            | 0.00          | 0                | 0.00             |
| NTC17            | On 27/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.09402      |                   |            | 0.00          | 0                | 0.00             |
| NTC18            | On 27/02/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.09738      |                   |            | 0.00          | 0                | 0.00             |
| NYT101           | On 28/05/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.09002      |                   |            | 0.00          | 0                | 0.00             |
| NYT102           | On 28/05/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.11415      |                   |            | 0.00          | 0                | 0.00             |
| NYT13U           | On 28/05/2020 | Spot Bond  | 100.00000 |       | 15.64049  |           | 100.00000    | 15.60133       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value      | Contracts Traded  | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|--------------------|-------------------|---------------|
| OCT1A1           | On 18/10/2015 | Spot Bond  | 100.00000 | 28.80191  | 100.00000 | 28.73059     |                |                   |                          | 0.00               | 0                 | 0.00          |
| OML01            | On 27/10/2015 | Spot Bond  | 7.36000   | 105.52141 | 7.36000   | 105.50046    |                |                   |                          | 504,896,000,000.00 | 68,600,000        | 68,600,000.00 |
| OTCA2U           | On 31/07/2016 | Spot Bond  | 100.00000 | 14.57951  | 100.00000 | 14.54300     |                |                   |                          | 0.00               | 0                 | 0.00          |
| PBET01           | On 13/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 96.17000     |                |                   |                          | 0.00               | 0                 | 0.00          |
| PCF03            | On 06/04/2015 | Spot Bond  | 100.00000 | 44.49646  | 100.00000 | 44.38627     |                |                   |                          | 0.00               | 0                 | 0.00          |
| PMM08            | On 28/02/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PMM09            | On 04/03/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 103.96123    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PMM10            | On 14/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.33367    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PMM11            | On 23/01/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.58751    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PMM12            | On 02/03/2015 | Spot Bond  | 100.00000 | 56.89453  | 100.00000 | 56.78189     |                |                   | 5,500,000,000,000,000.00 | 55,000,000,000     | 27,500,000,000.00 |               |
| PMM13            | On 06/03/2015 | Spot Bond  | 100.00000 | 40.27625  | 100.00000 | 37.86284     |                |                   |                          | 0.00               | 0                 | 0.00          |
| PNP15            | On 12/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.32027    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PNP16            | On 22/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.19216    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PPC001           | On 28/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.69788    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PPC002           | On 31/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.97754    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PR2A1F           | On 15/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.52770    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PR2A1G           | On 15/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.27107    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PR2A1H           | On 15/06/2036 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.24796    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PR2B1F           | On 15/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.38510    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PR2B1G           | On 15/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.32357    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PR2B1H           | On 15/06/2036 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.27527    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PR2C1F           | On 15/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.46506    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PR2C1G           | On 15/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.38655    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PR2C1H           | On 15/06/2036 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.32567    |                |                   |                          | 0.00               | 0                 | 0.00          |
| PR2D1F           | On 15/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.55343    |                |                   |                          | 0.00               | 0                 | 0.00          |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| PR2D1G           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.46002      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2D1H           | On 15/06/2036 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.38445      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.55426      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A2           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.57378      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A3           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.58257      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1B1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.60209      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1C1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.68595      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1D1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.70544      |                   |                          | 0.00           | 0                 | 0.00          |
| PTH01            | On 30/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.68453      |                   |                          | 0.00           | 0                 | 0.00          |
| R009             | On 15/09/2014 | Spot Bond  | 7.13000 |       | 102.87608 |           | 7.13000      | 109.59181      |                   |                          | 0.00           | 0                 | 0.00          |
| R009P            | On 15/09/2014 | Spot Bond  | 6.84500 |       | 96.51115  |           | 6.84500      | 96.49321       |                   |                          | 0.00           | 0                 | 0.00          |
| R010P            | On 21/12/2025 | Spot Bond  | 8.38000 |       | 37.96846  |           | 8.38000      | 37.95990       |                   |                          | 0.00           | 0                 | 0.00          |
| R157             | On 15/09/2015 | Spot Bond  | 7.11000 |       | 108.73178 |           | 7.13000      | 115.41618      |                   | 1,748,630,179,170,000.00 | 45,939,547,000 | 91,716,816,800.00 |               |
| R158             | On 15/09/2015 | Spot Bond  | 7.13000 |       | 108.70157 |           | 7.13000      | 115.41618      |                   |                          | 0.00           | 0                 | 0.00          |
| R158P            | On 15/09/2015 | Spot Bond  | 7.03000 |       | 89.98316  |           | 7.03000      | 89.96598       |                   |                          | 0.00           | 0                 | 0.00          |
| R159             | On 15/09/2016 | Spot Bond  | 7.13000 |       | 114.13291 |           | 7.13000      | 120.84647      |                   |                          | 0.00           | 0                 | 0.00          |
| R159P            | On 15/09/2016 | Spot Bond  | 6.96000 |       | 84.11958  |           | 6.96000      | 84.10368       |                   |                          | 0.00           | 0                 | 0.00          |
| R186             | On 21/12/2026 | Spot Bond  | 8.54000 |       | 117.18784 |           | 8.56000      | 116.99114      |                   | 6,556,731,034,000,000.00 | 67,767,100,000 | 14,462,399,900.00 |               |
| R187P            | On 21/12/2026 | Spot Bond  | 8.30000 |       | 35.32149  |           | 8.30000      | 35.31360       |                   |                          | 0.00           | 0                 | 0.00          |
| R188P            | On 21/12/2027 | Spot Bond  | 8.22000 |       | 32.90969  |           | 8.22000      | 32.90241       |                   |                          | 0.00           | 0                 | 0.00          |
| R197             | On 07/12/2023 | Spot Bond  | 2.00000 |       | 270.74952 |           | 2.00000      | 270.70979      |                   | 31,509,200,000,000.00    | 15,754,600,000 | 29,432,950,000.00 |               |
| R201             | On 21/12/2014 | Spot Bond  | 6.53000 |       | 103.45853 |           | 6.47500      | 103.48318      |                   | 135,824,000,000,000.00   | 20,800,000,000 | 04,665,000,000.00 |               |
| R202             | On 07/12/2033 | Spot Bond  | 2.13000 |       | 211.59927 |           | 2.15000      | 210.94295      |                   | 16,294,500,000,000.00    | 7,650,000,000  | 53,616,800,000.00 |               |
| R2023            | On 28/02/2023 | Spot Bond  | 8.46500 |       | 95.66634  |           | 8.47000      | 95.61465       |                   | 2,380,933,620,000,000.00 | 81,268,000,000 | 36,486,030,000.00 |               |
| R203             | On 15/09/2017 | Spot Bond  | 7.74500 |       | 101.30980 |           | 7.76000      | 105.35803      |                   | 1,766,705,366,750,000.00 | 28,109,150,000 | 54,185,783,000.00 |               |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R2030            | On 31/01/2030 | Spot Bond  |     | 8.96000 | 92.65887  |           | 8.96000      | 92.63644       |                   |            | 1,361,987,200,000,000.00 | 52,007,500,000   | 09,687,800,000.00 |
| R2037            | On 31/01/2037 | Spot Bond  |     | 9.16000 | 94.48138  |           | 9.16000      | 94.45802       |                   |            | 1,680,511,004,000,000.00 | 83,461,900,000   | 83,462,107,600.00 |
| R204             | On 21/12/2018 | Spot Bond  |     | 8.01000 | 101.56826 |           | 8.02500      | 101.48754      |                   |            | 2,216,073,228,444,000.00 | 76,663,324,400   | 00,059,550,000.00 |
| R2048            | On 28/02/2048 | Spot Bond  |     | 9.27000 | 94.76467  |           | 9.27000      | 94.74134       |                   |            | 1,955,082,861,000,000.00 | 10,904,300,000   | 20,414,100,000.00 |
| R207             | On 15/01/2020 | Spot Bond  |     | 8.23500 | 96.45712  |           | 8.24000      | 96.41334       |                   |            | 981,201,897,000,000.00   | 19,150,200,000   | 31,587,481,400.00 |
| R208             | On 31/03/2021 | Spot Bond  |     | 8.35000 | 94.46769  |           | 8.36000      | 94.39664       |                   |            | 4,981,919,678,120,000.00 | 96,637,087,200   | 83,287,091,700.00 |
| R209             | On 31/03/2036 | Spot Bond  |     | 9.06000 | 76.04220  |           | 9.09500      | 75.76316       |                   |            | 4,207,178,439,672,000.00 | 64,368,481,200   | 28,708,267,800.00 |
| R210             | On 31/03/2028 | Spot Bond  |     | 2.07000 | 160.48661 |           | 2.09000      | 160.08733      |                   |            | 14,324,814,000,000.00    | 6,920,200,000    | 23,270,700,000.00 |
| R211             | On 31/01/2017 | Spot Bond  |     | 0.96000 | 126.20847 |           | 0.96000      | 126.19351      |                   |            | 642,509,376,000.00       | 669,280,600      | 23,540,000,000.00 |
| R212             | On 31/01/2022 | Spot Bond  |     | 1.96000 | 127.59182 |           | 1.96000      | 127.57321      |                   |            | 13,426,000,000,000.00    | 6,850,000,000    | 79,150,000,000.00 |
| R213             | On 28/02/2031 | Spot Bond  |     | 8.92000 | 83.45666  |           | 8.94000      | 83.28516       |                   |            | 2,364,402,716,372,000.00 | 65,067,569,100   | 62,253,174,500.00 |
| R214             | On 28/02/2041 | Spot Bond  |     | 9.18500 | 73.44435  |           | 9.18500      | 73.42643       |                   |            | 4,229,150,585,000,000.00 | 60,441,000,000   | 90,870,226,400.00 |
| R225C            | On 15/03/2014 | Spot Bond  |     | 6.33500 | 99.82674  |           | 6.33500      | 99.80945       |                   |            | 0.00                     | 0                | 0.00              |
| R226C            | On 15/09/2014 | Spot Bond  |     | 6.44500 | 96.70849  |           | 6.44500      | 96.69155       |                   |            | 0.00                     | 0                | 0.00              |
| R227C            | On 15/03/2015 | Spot Bond  |     | 7.19000 | 92.99829  |           | 7.19000      | 92.98014       |                   |            | 0.00                     | 0                | 0.00              |
| R228C            | On 15/09/2015 | Spot Bond  |     | 7.03000 | 89.98316  |           | 7.03000      | 89.96598       |                   |            | 0.00                     | 0                | 0.00              |
| R229C            | On 15/03/2016 | Spot Bond  |     | 6.95000 | 87.06400  |           | 6.95000      | 87.04757       |                   |            | 0.00                     | 0                | 0.00              |
| R230C            | On 15/09/2016 | Spot Bond  |     | 6.96000 | 84.11958  |           | 6.96000      | 84.10368       |                   |            | 0.00                     | 0                | 0.00              |
| R325C            | On 21/06/2014 | Spot Bond  |     | 6.53000 | 98.10446  |           | 6.53000      | 98.08724       |                   |            | 0.00                     | 0                | 0.00              |
| R326C            | On 21/12/2014 | Spot Bond  |     | 6.48000 | 95.04615  |           | 6.48000      | 95.02950       |                   |            | 0.00                     | 0                | 0.00              |
| R327C            | On 21/06/2015 | Spot Bond  |     | 7.10000 | 91.35023  |           | 7.10000      | 91.33272       |                   |            | 0.00                     | 0                | 0.00              |
| R328C            | On 21/12/2015 | Spot Bond  |     | 6.97000 | 88.41775  |           | 6.97000      | 88.40111       |                   |            | 0.00                     | 0                | 0.00              |
| R329C            | On 21/06/2016 | Spot Bond  |     | 6.95000 | 85.47809  |           | 6.95000      | 85.46205       |                   |            | 0.00                     | 0                | 0.00              |
| R330C            | On 21/12/2016 | Spot Bond  |     | 7.01000 | 82.47365  |           | 7.01000      | 82.45804       |                   |            | 0.00                     | 0                | 0.00              |
| R331C            | On 21/06/2017 | Spot Bond  |     | 7.73500 | 77.86509  |           | 7.73500      | 77.84886       |                   |            | 0.00                     | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R332C            | On 21/12/2017 | Spot Bond  |     | 7.78500 | 74.82892  |           | 7.78500      | 74.81322       |                   |            | 0.00          | 0                | 0.00          |
| R333C            | On 21/06/2018 | Spot Bond  |     | 8.03000 | 71.29964  |           | 8.03000      | 71.28422       |                   |            | 0.00          | 0                | 0.00          |
| R334C            | On 21/12/2018 | Spot Bond  |     | 8.01000 | 68.61072  |           | 8.01000      | 68.59591       |                   |            | 0.00          | 0                | 0.00          |
| R335C            | On 21/06/2019 | Spot Bond  |     | 7.99000 | 66.03590  |           | 7.99000      | 66.02169       |                   |            | 0.00          | 0                | 0.00          |
| R336C            | On 21/12/2019 | Spot Bond  |     | 7.98000 | 63.53452  |           | 7.98000      | 63.52086       |                   |            | 0.00          | 0                | 0.00          |
| R337C            | On 21/06/2020 | Spot Bond  |     | 8.20000 | 60.28869  |           | 8.20000      | 60.27538       |                   |            | 0.00          | 0                | 0.00          |
| R338C            | On 21/12/2020 | Spot Bond  |     | 8.18000 | 57.98989  |           | 8.18000      | 57.97712       |                   |            | 0.00          | 0                | 0.00          |
| R339C            | On 21/06/2021 | Spot Bond  |     | 8.28000 | 55.32222  |           | 8.28000      | 55.30989       |                   |            | 0.00          | 0                | 0.00          |
| R340C            | On 21/12/2021 | Spot Bond  |     | 8.25000 | 53.24239  |           | 8.25000      | 53.23056       |                   |            | 0.00          | 0                | 0.00          |
| R341C            | On 21/06/2022 | Spot Bond  |     | 8.22000 | 51.25553  |           | 8.22000      | 51.24419       |                   |            | 0.00          | 0                | 0.00          |
| R342C            | On 21/12/2022 | Spot Bond  |     | 8.19000 | 49.35705  |           | 8.19000      | 49.34617       |                   |            | 0.00          | 0                | 0.00          |
| R343C            | On 21/06/2023 | Spot Bond  |     | 8.15000 | 47.58510  |           | 8.15000      | 47.57466       |                   |            | 0.00          | 0                | 0.00          |
| R344C            | On 21/12/2023 | Spot Bond  |     | 8.11000 | 45.89442  |           | 8.11000      | 45.88440       |                   |            | 0.00          | 0                | 0.00          |
| R345C            | On 21/06/2024 | Spot Bond  |     | 8.50000 | 42.43774  |           | 8.50000      | 42.42804       |                   |            | 0.00          | 0                | 0.00          |
| R346C            | On 21/12/2024 | Spot Bond  |     | 8.46000 | 40.87667  |           | 8.46000      | 40.86736       |                   |            | 0.00          | 0                | 0.00          |
| R347C            | On 21/06/2025 | Spot Bond  |     | 8.42000 | 39.38816  |           | 8.42000      | 39.37924       |                   |            | 0.00          | 0                | 0.00          |
| R348C            | On 21/12/2025 | Spot Bond  |     | 8.38000 | 37.96846  |           | 8.38000      | 37.95990       |                   |            | 0.00          | 0                | 0.00          |
| R349C            | On 21/06/2026 | Spot Bond  |     | 8.34000 | 36.61402  |           | 8.34000      | 36.60580       |                   |            | 0.00          | 0                | 0.00          |
| R350C            | On 21/12/2026 | Spot Bond  |     | 8.30000 | 35.32149  |           | 8.30000      | 35.31360       |                   |            | 0.00          | 0                | 0.00          |
| R351C            | On 21/06/2027 | Spot Bond  |     | 8.26000 | 34.08771  |           | 8.26000      | 34.08013       |                   |            | 0.00          | 0                | 0.00          |
| R352C            | On 21/12/2027 | Spot Bond  |     | 8.22000 | 32.90969  |           | 8.22000      | 32.90241       |                   |            | 0.00          | 0                | 0.00          |
| RCSB01           | On 16/03/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.08984      |                   |            | 0.00          | 0                | 0.00          |
| RCSB03           | On 15/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.12427      |                   |            | 0.00          | 0                | 0.00          |
| RCSB04           | On 25/05/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15967      |                   |            | 0.00          | 0                | 0.00          |
| RCSB05           | On 12/04/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.16091      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RCSB06           | On 17/01/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.99777      |                   |            | 0.00          | 0                | 0.00          |
| RCSB1U           | On 30/04/2017 | Spot Bond  | 100.00000 | 13.26020  |           | 100.00000    | 13.22700       |                   |            | 0.00          | 0                | 0.00          |
| RCSB2U           | On 24/07/2017 | Spot Bond  | 100.00000 | 6.07073   |           | 100.00000    | 6.05570        |                   |            | 0.00          | 0                | 0.00          |
| RCSC12           | On 08/03/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94561       |                   |            | 0.00          | 0                | 0.00          |
| RCSC14           | On 06/06/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.96348       |                   |            | 0.00          | 0                | 0.00          |
| RDFB01           | On 30/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.13061      |                   |            | 0.00          | 0                | 0.00          |
| RDFB02           | On 11/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.86658       |                   |            | 0.00          | 0                | 0.00          |
| RDFB03           | On 22/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.91532      |                   |            | 0.00          | 0                | 0.00          |
| RDFC08           | On 21/03/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.11222      |                   |            | 0.00          | 0                | 0.00          |
| RDFC11           | On 14/05/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.29121      |                   |            | 0.00          | 0                | 0.00          |
| RDFC12           | On 14/08/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.32089      |                   |            | 0.00          | 0                | 0.00          |
| RES06            | On 18/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.74223      |                   |            | 0.00          | 0                | 0.00          |
| RES12            | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.23496      |                   |            | 0.00          | 0                | 0.00          |
| RES15            | On 12/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.96828      |                   |            | 0.00          | 0                | 0.00          |
| RES18            | On 05/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54805      |                   |            | 0.00          | 0                | 0.00          |
| RES24            | On 09/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88743       |                   |            | 0.00          | 0                | 0.00          |
| RES25            | On 03/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.93325      |                   |            | 0.00          | 0                | 0.00          |
| RES27            | On 21/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.71803      |                   |            | 0.00          | 0                | 0.00          |
| RES28            | On 08/05/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.76090      |                   |            | 0.00          | 0                | 0.00          |
| RES29            | On 28/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.07337      |                   |            | 0.00          | 0                | 0.00          |
| RESB01           | On 03/06/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.01838      |                   |            | 0.00          | 0                | 0.00          |
| RMBI06           | On 24/07/2038 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| RP004            | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.72727      |                   |            | 0.00          | 0                | 0.00          |
| RP005            | On 31/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.80094      |                   |            | 0.00          | 0                | 0.00          |
| RP006            | On 30/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.02637      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value    | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|----------------|
| RP007            | On 30/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.92054      |                   |            | 0.00             | 0                | 0.00           |
| RP008            | On 30/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.92054      |                   |            | 0.00             | 0                | 0.00           |
| RP013            | On 27/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.84638      |                   |            | 0.00             | 0                | 0.00           |
| RP014            | On 27/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.07417      |                   |            | 0.00             | 0                | 0.00           |
| RP016            | On 10/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.83901       |                   |            | 0.00             | 0                | 0.00           |
| RP018            | On 12/02/2020 | Spot Bond  | 12.35000  | 103.20619 |           | 12.35000     | 103.17203      |                   |            | 0.00             | 0                | 0.00           |
| RP019            | On 08/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.86666       |                   |            | 0.00             | 0                | 0.00           |
| RP020            | On 12/02/2020 | Spot Bond  | 100.00000 | 13.11771  |           | 100.00000    | 13.08485       |                   |            | 0.00             | 0                | 0.00           |
| RP021            | On 10/06/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.87537       |                   |            | 0.00             | 0                | 0.00           |
| RP022            | On 15/08/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.32259      |                   |            | 0.00             | 0                | 0.00           |
| RP024            | On 13/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.96483      |                   |            | 0.00             | 0                | 0.00           |
| RP025            | On 21/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.80357      |                   |            | 0.00             | 0                | 0.00           |
| RPG01            | On 28/02/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00             | 0                | 0.00           |
| RPG02            | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16510      |                   |            | 0.00             | 0                | 0.00           |
| RPP01U           | On 31/08/2018 | Spot Bond  | 100.00000 | 2.27958   |           | 100.00000    | 2.27400        |                   |            | 0.00             | 0                | 0.00           |
| RPP04U           | On 07/10/2016 | Spot Bond  | 100.00000 | 9.89387   |           | 100.00000    | 9.86937        |                   |            | 0.00             | 0                | 0.00           |
| RPP07U           | On 31/01/2016 | Spot Bond  | 100.00000 | 22.78048  |           | 100.00000    | 22.72343       |                   |            | 0.00             | 0                | 0.00           |
| RPP08U           | On 30/04/2020 | Spot Bond  | 100.00000 | 13.66600  |           | 100.00000    | 13.64926       |                   |            | 0.00             | 0                | 0.00           |
| RPP09U           | On 21/11/2016 | Spot Bond  | 100.00000 | 18.21788  |           | 100.00000    | 18.17226       |                   |            | 0.00             | 0                | 0.00           |
| RPS001           | On 16/11/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 104.22944      |                   |            | 0.00             | 0                | 0.00           |
| RPS002           | On 30/04/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.41017      |                   |            | 0.00             | 0                | 0.00           |
| RW21             | On 21/04/2021 | Spot Bond  | 9.66000   | 105.24623 |           | 9.66000      | 105.21896      |                   |            | 2,898,000,000.00 | 300,000          | 600,000,000.00 |
| RW23             | On 10/12/2023 | Spot Bond  | 9.72000   | 91.15215  |           | 9.72000      | 100.86090      |                   |            | 0.00             | 0                | 0.00           |
| RW28             | On 10/12/2028 | Spot Bond  | 10.09000  | 85.97152  |           | 10.09000     | 103.51014      |                   |            | 0.00             | 0                | 0.00           |
| SBC2             | On 28/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.54581       |                   |            | 0.00             | 0                | 0.00           |



| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| SBK12            | On 24/11/2016 | Spot Bond  | 8.38000 |       | 108.82014 |           | 8.38000      | 108.79546      |                   |            | 0.00              | 0                | 1,600,000,000.00 |
| SBK13            | On 24/11/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.17122      |                   |            | 0.00              | 0                | 10,000,000.00    |
| SBK14            | On 01/12/2017 | Spot Bond  | 9.81000 |       | 102.00522 |           | 9.81000      | 101.97840      |                   |            | 0.00              | 0                | 1,350,000,000.00 |
| SBK15            | On 23/01/2022 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.73410      |                   |            | 0.00              | 0                | 0.00             |
| SBK16            | On 15/03/2023 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.53257      |                   |            | 0.00              | 0                | 0.00             |
| SBK17            | On 30/07/2024 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.71850      |                   |            | 0.00              | 0                | 0.00             |
| SBK18            | On 24/10/2020 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.75001      |                   |            | 0.00              | 0                | 10,000,000.00    |
| SBK19            | On 24/10/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.73440      |                   |            | 0.00              | 0                | 0.00             |
| SBK7             | On 24/05/2015 | Spot Bond  | 8.23000 |       | 104.25818 |           | 8.23000      | 104.23496      |                   |            | 47,734,000,000.00 | 5,800,000        | 1,080,000,000.00 |
| SBK9             | On 10/04/2018 | Spot Bond  | 9.62500 |       | 99.28373  |           | 9.62500      | 99.25810       |                   |            | 89,512,500,000.00 | 9,300,000        | 400,000,000.00   |
| SBK111           | On 09/04/2014 | Spot Bond  | 2.56000 |       | 137.19053 |           | 2.56000      | 133.43993      |                   |            | 0.00              | 0                | 0.00             |
| SBN27            | On 15/09/2015 | Spot Bond  | 8.59000 |       | 113.26143 |           | 8.59000      | 113.23511      |                   |            | 0.00              | 0                | 0.00             |
| SBN29            | On 15/09/2015 | Spot Bond  | 8.45000 |       | 113.46757 |           | 8.45000      | 113.44163      |                   |            | 0.00              | 0                | 0.00             |
| SBN31            | On 15/09/2015 | Spot Bond  | 8.38000 |       | 106.83614 |           | 8.38000      | 113.54510      |                   |            | 0.00              | 0                | 0.00             |
| SBN33            | On 15/09/2017 | Spot Bond  | 9.16000 |       | 101.20096 |           | 9.16000      | 101.17593      |                   |            | 0.00              | 0                | 0.00             |
| SBN34            | On 15/09/2015 | Spot Bond  | 8.52500 |       | 113.35707 |           | 8.52500      | 113.33093      |                   |            | 0.00              | 0                | 0.00             |
| SBN35            | On 15/09/2015 | Spot Bond  | 8.49000 |       | 113.40862 |           | 8.49000      | 113.38257      |                   |            | 0.00              | 0                | 0.00             |
| SBN45            | On 15/09/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.37460      |                   |            | 0.00              | 0                | 0.00             |
| SBN49            | On 02/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.02651      |                   |            | 0.00              | 0                | 0.00             |
| SBN50            | On 23/09/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.61555      |                   |            | 0.00              | 0                | 0.00             |
| SBN51            | On 03/10/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.12181      |                   |            | 0.00              | 0                | 0.00             |
| SBS13            | On 22/09/2017 | Spot Bond  | 8.81000 |       | 104.29298 |           | 8.81000      | 104.26815      |                   |            | 0.00              | 0                | 0.00             |
| SBS15            | On 26/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.01489      |                   |            | 0.00              | 0                | 0.00             |
| SBS16            | On 22/09/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.28606      |                   |            | 0.00              | 0                | 0.00             |
| SBS18            | On 23/06/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 105.43629      |                   |            | 0.00              | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| SBS19            | On 23/06/2021 | Spot Bond  | 9.51000   | 105.45580 | 9.51000   | 105.42889    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBS20            | On 15/05/2026 | Spot Bond  | 10.21000  | 101.92212 | 10.21000  | 101.89408    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBS21            | On 15/05/2026 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.32508    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBS22            | On 24/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.84609    |                |                   |                      | 0.00          | 0                | 500,000,000.00   |
| SBS23            | On 23/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.43352    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBS24            | On 24/05/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.91333    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBS25            | On 24/05/2019 | Spot Bond  | 9.12500   | 101.40965 | 9.12500   | 101.38466    |                |                   | 792,050,000,000.00   |               | 86,800,000       | 1,000,000,000.00 |
| SBS26U           | On 28/02/2017 | Spot Bond  | 100.00000 | 8.87803   | 100.00000 | 8.85817      |                |                   |                      | 0.00          | 0                | 0.00             |
| SBS27            | On 20/02/2024 | Spot Bond  | 10.07000  | 100.72752 | 10.07000  | 100.70019    |                |                   |                      | 0.00          | 0                | 1,000,000,000.00 |
| SBS3             | On 25/05/2026 | Spot Bond  | 9.26000   | 94.58088  | 9.26000   | 94.55723     |                |                   |                      | 0.00          | 0                | 0.00             |
| SBS4             | On 16/11/2021 | Spot Bond  | 10.06000  | 94.86799  | 10.06000  | 94.84228     |                |                   | 206,230,000,000.00   |               | 20,500,000       | 20,500,000.00    |
| SBS9             | On 07/07/2016 | Spot Bond  | 8.31000   | 108.27176 | 8.31000   | 108.24741    |                |                   | 285,033,000,000.00   |               | 34,300,000       | 3,144,300,000.00 |
| SBSI11           | On 07/12/2023 | Spot Bond  | 2.53000   | 126.86473 | 2.53000   | 259.75278    |                |                   | 1,265,000,000,000.00 |               | 500,000,000      | 510,000,000.00   |
| SBSI12           | On 31/01/2017 | Spot Bond  | 1.66000   | 102.60289 | 1.66000   | 123.74073    |                |                   |                      | 0.00          | 0                | 0.00             |
| SCM107           | On 15/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 104.69000    |                |                   |                      | 0.00          | 0                | 0.00             |
| SF2A1U           | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |                      | 0.00          | 0                | 0.00             |
| SF2A2U           | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |                      | 0.00          | 0                | 0.00             |
| SF2BU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |                      | 0.00          | 0                | 0.00             |
| SF2CU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |                      | 0.00          | 0                | 0.00             |
| SF2DU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |                      | 0.00          | 0                | 0.00             |
| SHF01            | On 15/12/2016 | Spot Bond  | 100.00000 | 10.47447  | 100.00000 | 10.44853     |                |                   |                      | 0.00          | 0                | 0.00             |
| SHI02            | On 01/10/2021 | Spot Bond  | 0.00000   | 156.35138 | 0.00000   | 82.63494     |                |                   |                      | 0.00          | 0                | 0.00             |
| SHI05            | On 31/01/2017 | Spot Bond  | 2.23000   | 108.58317 | 2.23000   | 121.78552    |                |                   |                      | 0.00          | 0                | 0.00             |
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   | 102.72516 | 6.50000   | 102.70711    |                |                   |                      | 0.00          | 0                | 0.00             |
| SHS01            | On 15/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.70183     |                |                   |                      | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| SHS03            | On 29/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.18300      |                   |                       | 0.00          | 0                | 0.00             |
| SHS04            | On 29/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.93914      |                   |                       | 0.00          | 0                | 0.00             |
| SHS05            | On 29/06/2017 | Spot Bond  | 9.79000   |       | 98.67494  |           | 9.79000      | 98.64903       |                   | 15,868,611,000,000.00 | 1,620,900,000 | 820,900,000.00   |                  |
| SHS06            | On 12/12/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.78168      |                   |                       | 0.00          | 0                | 0.00             |
| SHS07            | On 10/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.94993      |                   |                       | 0.00          | 0                | 0.00             |
| SHS08            | On 21/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.29570      |                   |                       | 0.00          | 0                | 0.00             |
| SHS09            | On 21/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.16030      |                   |                       | 0.00          | 0                | 0.00             |
| SHS10            | On 28/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.48957      |                   |                       | 0.00          | 0                | 0.00             |
| SHS11U           | On 19/11/2016 | Spot Bond  | 100.00000 |       | 8.89681   |           | 100.00000    | 8.87453        |                   |                       | 0.00          | 0                | 0.00             |
| SHS12            | On 12/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.84732       |                   |                       | 0.00          | 0                | 0.00             |
| SLI2             | On 15/08/2016 | Spot Bond  | 8.43000   |       | 103.09960 |           | 8.43000      | 103.07609      |                   |                       | 0.00          | 0                | 1,740,000,000.00 |
| SLI3             | On 15/08/2023 | Spot Bond  | 9.62500   |       | 94.76607  |           | 9.62500      | 97.11279       |                   |                       | 0.00          | 0                | 0.00             |
| SNT01            | On 15/09/2017 | Spot Bond  | 9.11000   |       | 101.34652 |           | 9.11000      | 101.32158      |                   |                       | 0.00          | 0                | 1,860,000,000.00 |
| SPDA1            | On 21/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.27603      |                   |                       | 0.00          | 0                | 0.00             |
| SPDA2            | On 21/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.21361      |                   |                       | 0.00          | 0                | 0.00             |
| SPDA3            | On 21/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.34677      |                   |                       | 0.00          | 0                | 0.00             |
| SPDA4            | On 21/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.21516      |                   |                       | 0.00          | 0                | 0.00             |
| SPG001           | On 31/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.65829      |                   |                       | 0.00          | 0                | 0.00             |
| SSA01            | On 28/06/2016 | Spot Bond  | 8.86000   |       | 103.32922 |           | 8.86000      | 103.30461      |                   |                       | 0.00          | 0                | 0.00             |
| SSA02            | On 20/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.98706      |                   |                       | 0.00          | 0                | 0.00             |
| SSA04            | On 16/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.22976      |                   |                       | 0.00          | 200,000,000      | 600,000,000.00   |
| SSA05            | On 16/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.81774      |                   |                       | 0.00          | 0                | 0.00             |
| SSA06            | On 16/04/2020 | Spot Bond  | 10.04000  |       | 94.19453  |           | 10.04000     | 94.16918       |                   | 609,428,000,000.00    | 60,700,000    | 2,460,700,000.00 |                  |
| SSN001           | On 01/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.02002      |                   |                       | 0.00          | 0                | 0.00             |
| SSN002           | On 26/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.32826      |                   |                       | 0.00          | 0                | 0.00             |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SSN003           |        | On 25/04/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.64331      |                   |            | 0.00          | 0                | 0.00          |
| SSN004           |        | On 31/03/2021 | Spot Bond | 9.96800  | 86.82639  |           | 9.96800      | 86.80319       |                   |            | 0.00          | 0                | 0.00          |
| SSN005           |        | On 31/03/2021 | Spot Bond | 10.03000 | 86.54965  |           | 10.03000     | 86.52638       |                   |            | 0.00          | 0                | 0.00          |
| SSN006           |        | On 21/12/2014 | Spot Bond | 7.72000  | 102.54023 |           | 7.72000      | 102.51889      |                   |            | 0.00          | 0                | 0.00          |
| SSN007           |        | On 15/01/2020 | Spot Bond | 9.50000  | 91.02313  |           | 9.50000      | 90.99978       |                   |            | 0.00          | 0                | 0.00          |
| SSN008           |        | On 18/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.46942      |                   |            | 0.00          | 0                | 0.00          |
| SSN009           |        | On 15/09/2017 | Spot Bond | 8.94000  | 97.72838  |           | 8.94000      | 101.81883      |                   |            | 0.00          | 0                | 0.00          |
| SSN010           |        | On 15/09/2015 | Spot Bond | 8.03000  | 107.35398 |           | 8.03000      | 114.06450      |                   |            | 0.00          | 0                | 0.00          |
| SSN011           |        | On 31/01/2025 | Spot Bond | 2.78000  | 100.50070 |           | 2.78000      | 100.86699      |                   |            | 0.00          | 0                | 0.00          |
| SSN012           |        | On 21/12/2018 | Spot Bond | 8.97500  | 97.87153  |           | 8.97500      | 97.84792       |                   |            | 0.00          | 0                | 0.00          |
| SSN013           |        | On 19/07/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.37032      |                   |            | 0.00          | 0                | 0.00          |
| SSN015           |        | On 26/08/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.15445      |                   |            | 0.00          | 0                | 0.00          |
| SSN016           |        | On 26/08/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.12050      |                   |            | 0.00          | 0                | 0.00          |
| SSN017           |        | On 21/12/2026 | Spot Bond | 9.98000  | 105.81586 |           | 9.98000      | 105.78755      |                   |            | 0.00          | 0                | 0.00          |
| SSN018           |        | On 02/09/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.01744      |                   |            | 0.00          | 0                | 0.00          |
| SSN019           |        | On 04/09/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.35010       |                   |            | 0.00          | 0                | 0.00          |
| SSN020           |        | On 18/09/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.38650      |                   |            | 0.00          | 0                | 0.00          |
| SSN021           |        | On 28/02/2031 | Spot Bond | 10.17000 | 74.70287  |           | 10.17000     | 74.68273       |                   |            | 0.00          | 0                | 0.00          |
| SSN022           |        | On 04/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.99994       |                   |            | 0.00          | 0                | 0.00          |
| SSN023           |        | On 16/01/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.72183      |                   |            | 0.00          | 0                | 0.00          |
| SSN024           |        | On 21/01/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.74532      |                   |            | 0.00          | 0                | 0.00          |
| SY1040           |        | On 03/03/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| SY1041           |        | On 07/03/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95568       |                   |            | 0.00          | 0                | 0.00          |
| SY1042           |        | On 11/03/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.89676       |                   |            | 0.00          | 0                | 0.00          |
| SY1044           |        | On 18/03/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.79299       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|----------------|
| SY1046           | On 23/04/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.26077     |                |                   |                       | 0.00          | 0                | 0.00           |
| SY1047           | On 30/04/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.15664     |                |                   |                       | 0.00          | 0                | 0.00           |
| SY1048           | On 30/04/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.15691     |                |                   |                       | 0.00          | 0                | 0.00           |
| SY1049           | On 05/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.00722     |                |                   |                       | 0.00          | 0                | 0.00           |
| SY1050           | On 13/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 98.88178     |                |                   |                       | 0.00          | 0                | 0.00           |
| SY1051           | On 14/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 98.86577     |                |                   |                       | 0.00          | 0                | 0.00           |
| SY1052           | On 16/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 98.83279     |                |                   |                       | 0.00          | 0                | 0.00           |
| SY1053           | On 16/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 98.83442     |                |                   |                       | 0.00          | 0                | 0.00           |
| SY1054           | On 20/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 98.76827     |                |                   |                       | 0.00          | 0                | 0.00           |
| SY1055           | On 19/03/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.62012     |                |                   |                       | 0.00          | 0                | 0.00           |
| SY1056           | On 22/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 98.73438     |                |                   |                       | 0.00          | 0                | 0.00           |
| SY1057           | On 27/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 98.64191     |                |                   |                       | 0.00          | 0                | 0.00           |
| SY1058           | On 03/04/2014 | Spot Bond  | 100.00000 | 92.63959  | 100.00000 | 92.40506     |                |                   |                       | 0.00          | 0                | 0.00           |
| SZ18             | On 30/09/2015 | Spot Bond  | 7.59000   | 112.48929 | 7.59000   | 106.25070    |                |                   |                       | 0.00          | 0                | 280,000,000.00 |
| SZ25             | On 30/09/2025 | Spot Bond  | 9.16000   | 102.71764 | 9.16000   | 102.69237    |                |                   |                       | 0.00          | 0                | 0.00           |
| T018             | On 15/07/2014 | Spot Bond  | 100.00000 | 77.38808  | 100.00000 | 77.23268     |                |                   |                       | 0.00          | 0                | 0.00           |
| TF105U           | On 25/10/2014 | Spot Bond  | 100.00000 | 59.50239  | 100.00000 | 59.35505     |                |                   |                       | 0.00          | 0                | 0.00           |
| TF108U           | On 22/02/2016 | Spot Bond  | 100.00000 | 26.37783  | 100.00000 | 26.31178     |                |                   | 40,000,000,000,000.00 |               | 400,000,000      | 200,000,000.00 |
| TFS06            | On 20/03/2014 | Spot Bond  | 7.28000   | 107.72771 | 7.28000   | 103.69409    |                |                   |                       | 0.00          | 0                | 0.00           |
| TFS110           | On 18/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.66046    |                |                   |                       | 0.00          | 0                | 0.00           |
| TFS112           | On 02/05/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.52235    |                |                   |                       | 0.00          | 0                | 0.00           |
| TFS116           | On 18/08/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.23197    |                |                   |                       | 0.00          | 0                | 0.00           |
| TFS117           | On 02/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.01748    |                |                   |                       | 0.00          | 0                | 0.00           |
| TFS119           | On 25/04/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.24996     |                |                   |                       | 0.00          | 0                | 0.00           |
| TFS120           | On 21/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 90.89610     |                |                   |                       | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TFS121           | On 20/02/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.18076      |                   |            | 0.00          | 0                | 0.00           |
| TFS83            | On 28/07/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.51839      |                   |            | 0.00          | 0                | 0.00           |
| TFS84            | On 28/07/2016 | Spot Bond  | 8.38000 |       | 101.53404 |           | 8.38000      | 101.51102      |                   |            | 0.00          | 0                | 0.00           |
| TH10A1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.70751      |                   |            | 0.00          | 0                | 0.00           |
| TH10A2           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.73065      |                   |            | 0.00          | 0                | 0.00           |
| TH10A3           | On 18/07/2017 | Spot Bond  | 7.83000 |       | 100.98076 |           | 7.83000      | 100.95934      |                   |            | 0.00          | 0                | 0.00           |
| TH10A4           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.69477      |                   |            | 0.00          | 0                | 0.00           |
| TH10A5           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.72371      |                   |            | 0.00          | 0                | 200,000,000.00 |
| TH10A6           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.66673      |                   |            | 0.00          | 0                | 0.00           |
| TH10A7           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.69477      |                   |            | 0.00          | 0                | 0.00           |
| TH10A8           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.72371      |                   |            | 0.00          | 0                | 0.00           |
| TH10A9           | On 18/07/2017 | Spot Bond  | 7.16000 |       | 78.87710  |           | 7.16000      | 100.87833      |                   |            | 0.00          | 0                | 0.00           |
| TH10B1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.78038      |                   |            | 0.00          | 0                | 0.00           |
| TH10B2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.77576      |                   |            | 0.00          | 0                | 0.00           |
| TH10C1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.88657      |                   |            | 0.00          | 0                | 0.00           |
| TH10C2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.87159      |                   |            | 0.00          | 0                | 0.00           |
| TH10D1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.32248      |                   |            | 0.00          | 0                | 0.00           |
| TH10D2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.27109      |                   |            | 0.00          | 0                | 0.00           |
| TH11A1           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.69361      |                   |            | 0.00          | 0                | 0.00           |
| TH11A2           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.73065      |                   |            | 0.00          | 0                | 0.00           |
| TH11A3           | On 18/07/2018 | Spot Bond  | 8.73000 |       | 101.09173 |           | 8.73000      | 100.97248      |                   |            | 0.00          | 0                | 0.00           |
| TH11A4           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.69014      |                   |            | 0.00          | 0                | 306,000,000.00 |
| TH11A5           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.72371      |                   |            | 0.00          | 0                | 0.00           |
| TH11A6           | On 18/07/2041 | Spot Bond  | 9.49500 |       | 88.47310  |           | 9.49500      | 96.35253       |                   |            | 0.00          | 0                | 0.00           |
| TH11B1           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.78268      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11B2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.76998      |                   |            | 0.00          | 0                | 0.00          |
| TH11C1           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88427      |                   |            | 0.00          | 0                | 0.00          |
| TH11C2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.87965      |                   |            | 0.00          | 0                | 0.00          |
| TH11D1           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.24251      |                   |            | 0.00          | 0                | 0.00          |
| TH11D2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.24709      |                   |            | 0.00          | 0                | 0.00          |
| TH9A10           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.73653      |                   |            | 0.00          | 0                | 0.00          |
| THE8A1           | On 18/04/2036 | Spot Bond  |     | 101.06155 | 6.47381   |           | 101.06155    | 6.45762        |                   |            | 0.00          | 0                | 0.00          |
| THE8A2           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.69014      |                   |            | 0.00          | 0                | 0.00          |
| THE8A3           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 109.50664      |                   |            | 0.00          | 0                | 0.00          |
| THE8B1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.79425      |                   |            | 0.00          | 0                | 0.00          |
| THE8C1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.84044      |                   |            | 0.00          | 0                | 0.00          |
| THE8D1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.32705      |                   |            | 0.00          | 0                | 0.00          |
| THE9A1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.15333      |                   |            | 0.00          | 0                | 0.00          |
| THE9A2           | On 18/01/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71898      |                   |            | 0.00          | 0                | 0.00          |
| THE9A3           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.73068      |                   |            | 0.00          | 0                | 0.00          |
| THE9A5           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71898      |                   |            | 0.00          | 0                | 0.00          |
| THE9A6           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.73068      |                   |            | 0.00          | 0                | 0.00          |
| THE9A7           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.73653      |                   |            | 0.00          | 0                | 0.00          |
| THE9A8           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71196      |                   |            | 0.00          | 0                | 0.00          |
| THE9A9           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.73068      |                   |            | 0.00          | 0                | 0.00          |
| THE9B1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.79499      |                   |            | 0.00          | 0                | 0.00          |
| THE9B2           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.79499      |                   |            | 0.00          | 0                | 0.00          |
| THE9B3           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.79499      |                   |            | 0.00          | 0                | 0.00          |
| THE9C1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88845      |                   |            | 0.00          | 0                | 0.00          |
| THE9C2           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.91181      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| THE9C3           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.88262      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D1           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.34862      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D2           | On 18/07/2039 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.37767      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D3           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.36605      |                   |            | 0.00                 | 0                | 0.00              |
| TL15             | On 29/04/2015 | Spot Bond  | 8.88000   |       | 107.36139 |           | 8.88000      | 107.33577      |                   |            | 379,176,000,000.00   | 42,700,000       | 1,010,000,000.00  |
| TL20             | On 22/02/2020 | Spot Bond  | 8.41500   |       | 89.19183  |           | 8.41500      | 89.14477       |                   |            | 0.00                 | 0                | 0.00              |
| TN17             | On 14/11/2017 | Spot Bond  | 8.67000   |       | 104.61317 |           | 8.67000      | 104.58865      |                   |            | 260,967,000,000.00   | 30,100,000       | 5,950,100,000.00  |
| TN20             | On 17/09/2020 | Spot Bond  | 9.56000   |       | 109.38490 |           | 9.56000      | 109.35669      |                   |            | 1,947,372,000,000.00 | 203,700,000      | 16,229,300,000.00 |
| TN23             | On 06/11/2023 | Spot Bond  | 9.65000   |       | 110.64874 |           | 9.65000      | 110.61994      |                   |            | 0.00                 | 0                | 11,840,000,000.00 |
| TN25             | On 19/08/2025 | Spot Bond  | 9.71000   |       | 98.92623  |           | 9.71000      | 98.90033       |                   |            | 0.00                 | 0                | 14,410,000,000.00 |
| TN27             | On 14/11/2027 | Spot Bond  | 9.70500   |       | 96.67503  |           | 9.70500      | 96.64972       |                   |            | 1,394,608,500,000.00 | 143,700,000      | 7,284,300,000.00  |
| TNF16            | On 10/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.54663      |                   |            | 0.00                 | 0                | 0.00              |
| TNF18            | On 22/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15376      |                   |            | 0.00                 | 0                | 1,502,478,000.00  |
| TORQ1            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.39657      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ2            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.29275      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ3            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.30053      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ4            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.30126      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ5            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.33932      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ6            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.41830      |                   |            | 0.00                 | 0                | 0.00              |
| TPDA01           | On 05/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.88572      |                   |            | 0.00                 | 0                | 0.00              |
| TPDA02           | On 05/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.96630      |                   |            | 0.00                 | 0                | 200,000,000.00    |
| TPDA03           | On 05/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.98960      |                   |            | 0.00                 | 0                | 0.00              |
| TR30             | On 31/12/2099 | Spot Bond  | 10.00000  |       | 100.13394 |           | 10.00000     | 100.10714      |                   |            | 0.00                 | 0                | 0.00              |
| TR31             | On 31/12/2099 | Spot Bond  | 9.75000   |       | 100.13060 |           | 9.75000      | 100.10447      |                   |            | 0.00                 | 0                | 0.00              |
| TR32             | On 31/12/2099 | Spot Bond  | 100.00000 |       | 10.12994  |           | 100.00000    | 10.10382       |                   |            | 0.00                 | 0                | 0.00              |



| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TSP140           | On 17/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.35340       |                   |            | 0.00          | 0                | 0.00          |
| TSP142           | On 25/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.24042       |                   |            | 0.00          | 0                | 0.00          |
| TSP144           | On 15/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.91751       |                   |            | 0.00          | 0                | 0.00          |
| TSP145           | On 29/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.74134       |                   |            | 0.00          | 0                | 0.00          |
| TSP148           | On 20/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.76277       |                   |            | 0.00          | 0                | 0.00          |
| TSP149           | On 03/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.54023       |                   |            | 0.00          | 0                | 0.00          |
| TSP150           | On 02/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 96.64365       |                   |            | 0.00          | 0                | 0.00          |
| TSP151           | On 02/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.12716       |                   |            | 0.00          | 0                | 0.00          |
| TSP152           | On 13/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 95.93671       |                   |            | 0.00          | 0                | 0.00          |
| TSP153           | On 27/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 95.76489       |                   |            | 0.00          | 0                | 0.00          |
| TSP154           | On 12/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.48152       |                   |            | 0.00          | 0                | 0.00          |
| TSP155           | On 24/07/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.79780       |                   |            | 0.00          | 0                | 0.00          |
| TSP156           | On 22/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 94.64798       |                   |            | 0.00          | 0                | 0.00          |
| TSP157           | On 07/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.32598       |                   |            | 0.00          | 0                | 0.00          |
| TSP158           | On 05/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 93.52168       |                   |            | 0.00          | 0                | 0.00          |
| TSP159           | On 21/08/2014 | Spot Bond  |     | 0.00000   | 100.06744 |           | 0.00000      | 97.12230       |                   |            | 0.00          | 0                | 0.00          |
| TSP160           | On 19/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 93.47991       |                   |            | 0.00          | 0                | 0.00          |
| TTO01U           | On 28/08/2019 | Spot Bond  |     | 100.00000 | 12.14557  |           | 100.00000    | 0.93163        |                   |            | 0.00          | 0                | 0.00          |
| TWC02U           | On 17/04/2014 | Spot Bond  |     | 100.00000 | 91.96211  |           | 100.00000    | 91.73727       |                   |            | 0.00          | 0                | 0.00          |
| TWC037           | On 11/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.74863      |                   |            | 0.00          | 0                | 0.00          |
| TWC038           | On 14/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71868      |                   |            | 0.00          | 0                | 0.00          |
| TWC039           | On 15/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.68874      |                   |            | 0.00          | 0                | 0.00          |
| TWC040           | On 22/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.64382      |                   |            | 0.00          | 0                | 0.00          |
| TWC041           | On 12/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.60321      |                   |            | 0.00          | 0                | 0.00          |
| TWC042           | On 23/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.61388      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| TWC043           | On 23/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.22573      |                   |                      | 0.00          | 0                | 0.00             |
| TWC044           | On 15/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.23213      |                   |                      | 0.00          | 0                | 0.00             |
| TWC045           | On 15/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.19479      |                   |                      | 0.00          | 0                | 0.00             |
| TWC43U           | On 12/03/2014 | Spot Bond  |     | 100.00000 | 100.77974 |           | 100.00000    | 100.50956      |                   |                      | 0.00          | 0                | 0.00             |
| TWCJ08           | On 15/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.78830      |                   |                      | 0.00          | 0                | 0.00             |
| TWCJ09           | On 21/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25718      |                   |                      | 0.00          | 0                | 0.00             |
| TWCM08           | On 15/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.69378      |                   |                      | 0.00          | 0                | 0.00             |
| TWCM09           | On 21/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.22918      |                   |                      | 0.00          | 0                | 0.00             |
| UG21             | On 02/03/2021 | Spot Bond  |     | 9.76000   | 104.76963 |           | 9.76000      | 104.74249      |                   |                      | 0.00          | 0                | 0.00             |
| UTR041           | On 19/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.87194      |                   |                      | 0.00          | 0                | 0.00             |
| UTR042           | On 19/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.82410      |                   |                      | 0.00          | 0                | 0.00             |
| UTR043           | On 06/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.24551      |                   |                      | 0.00          | 0                | 0.00             |
| UTR40            | On 10/09/2017 | Spot Bond  |     | 10.10000  | 105.11013 |           | 10.10000     | 100.00982      |                   |                      | 0.00          | 0                | 0.00             |
| VKC02            | On 28/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.99278      |                   |                      | 0.00          | 0                | 0.00             |
| VKC03            | On 26/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.03475      |                   |                      | 0.00          | 0                | 0.00             |
| VKE01            | On 08/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42363      |                   |                      | 0.00          | 0                | 0.00             |
| VKE02            | On 08/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.43779      |                   |                      | 0.00          | 0                | 0.00             |
| VKE03            | On 08/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.43845      |                   |                      | 0.00          | 0                | 0.00             |
| VKE04            | On 28/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.11671      |                   |                      | 0.00          | 0                | 0.00             |
| VKE05            | On 28/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.15169      |                   |                      | 0.00          | 0                | 0.00             |
| WS04             | On 30/05/2016 | Spot Bond  |     | 7.49000   | 113.39944 |           | 7.49000      | 113.37641      |                   |                      | 0.00          | 0                | 9,810,000,000.00 |
| WS05             | On 01/08/2018 | Spot Bond  |     | 1.44000   | 232.50817 |           | 1.44000      | 232.47755      |                   | 1,793,664,000,000.00 | 1,245,600,000 | 3,617,200,000.00 |                  |
| WSP1             | On 28/05/2015 | Spot Bond  |     | 7.43000   | 104.20757 |           | 7.43000      | 104.18657      |                   |                      | 0.00          | 0                | 0.00             |
| WSP2             | On 28/05/2017 | Spot Bond  |     | 8.26500   | 104.43698 |           | 8.26500      | 104.41362      |                   |                      | 0.00          | 0                | 8,700,000,000.00 |
| WSP3             | On 28/05/2019 | Spot Bond  |     | 8.58000   | 104.12914 |           | 8.58000      | 104.10497      |                   |                      | 0.00          | 0                | 0.00             |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| WSP4             |        | On 28/05/2020 | Spot Bond | 8.86500   | 103.02324 | 8.86500      | 102.99855      |                   |            | 0.00          | 0                | 0.00             |
| WSP5             |        | On 28/05/2021 | Spot Bond | 8.90000   | 102.91225 | 8.90000      | 102.88749      |                   |            | 0.00          | 0                | 2,500,000,000.00 |
| Z014             |        | On 30/06/2015 | Spot Bond | 7.08000   | 91.20479  | 7.08000      | 91.18726       |                   |            | 0.00          | 0                | 0.00             |
| Z018             |        | On 31/03/2014 | Spot Bond | 6.50000   | 99.53912  | 6.50000      | 99.52148       |                   |            | 0.00          | 0                | 0.00             |
| Z019             |        | On 30/06/2014 | Spot Bond | 6.51000   | 97.95589  | 6.51000      | 97.93878       |                   |            | 0.00          | 0                | 0.00             |
| Z020             |        | On 19/10/2015 | Spot Bond | 7.01000   | 89.41632  | 7.01000      | 89.39939       |                   |            | 0.00          | 0                | 0.00             |
| Z025             |        | On 30/11/2014 | Spot Bond | 6.49000   | 95.39844  | 6.49000      | 95.38161       |                   |            | 0.00          | 0                | 0.00             |
| Z071             |        | On 01/07/2015 | Spot Bond | 7.08000   | 91.18726  | 7.08000      | 91.16973       |                   |            | 0.00          | 0                | 0.00             |
| Z083             |        | On 30/09/2019 | Spot Bond | 7.97000   | 64.71103  | 7.97000      | 64.69706       |                   |            | 0.00          | 0                | 0.00             |
| ZA021            |        | On 20/10/2015 | Spot Bond | 100.00000 | 32.36716  | 100.00000    | 32.30575       |                   |            | 0.00          | 0                | 0.00             |
| ZA029            |        | On 20/09/2016 | Spot Bond | 100.00000 | 17.13234  | 100.00000    | 17.09984       |                   |            | 0.00          | 0                | 0.00             |

**Total for j-Bonds :** 49,913,820,155,904,000.00 15,393,739,500 18 299 382 400.00

**Grand Total:** 49,913,821,766,771,100.00 15,393,874,904 18 303 633 001.00