



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 27/01/2014

| 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 28/01/2014 | Any day expiry | 11.14000  | 11.14000  |             | 11.11980     | 11.11980       |                   | 18.25      | 0.00          | 0                | 0.00          |
| \$ / R             | On 28/01/2014 | Any day expiry | 8.30      | Call      | 2,840.00000 | 2.84000      | 2,819.80000    | 2.81980           | 2,840.000  | 21.08         | 0                | 0.00          |
| \$ / R             | On 28/01/2014 | Any day expiry | 8.30      | Put       | 0.00000     | 0.00000      | 0.00000        | 0.00000           | 0.000      | 21.08         | 0                | 6,000.00      |
| \$ / R             | On 28/01/2014 | Any day expiry | 10.12     | Call      | 1,020.00480 | 1.02000      | 999.81010      | 0.99981           | 1,020.005  | 48.40         | 0                | 6,000.00      |
| \$ / R             | On 28/01/2014 | Any day expiry | 10.12     | Put       | 0.00480     | 0.00000      | 0.01010        | 0.00001           | 0.005      | 48.40         | 0                | 0.00          |
| \$ / R             | On 28/01/2014 | Any day expiry | 10.51     | Call      | 630.00890   | 0.63001      | 610.13730      | 0.61014           | 630.009    | 31.43         | 0                | 0.00          |
| \$ / R             | On 28/01/2014 | Any day expiry | 10.51     | Put       | 0.00890     | 0.00001      | 0.33730        | 0.00034           | 0.009      | 31.43         | 0                | 0.00          |
| \$ / R             | On 28/01/2014 | Any day expiry | 10.52     | Call      | 620.00910   | 0.62001      | 600.16990      | 0.60017           | 620.009    | 30.99         | 0                | 0.00          |
| \$ / R             | On 28/01/2014 | Any day expiry | 10.52     | Put       | 0.00910     | 0.00001      | 0.36990        | 0.00037           | 0.009      | 30.99         | 0                | 0.00          |
| \$ / R             | On 28/01/2014 | Any day expiry | 10.53     | Call      | 610.00930   | 0.61001      | 590.20560      | 0.59021           | 610.009    | 30.56         | 0                | 0.00          |
| \$ / R             | On 28/01/2014 | Any day expiry | 10.53     | Put       | 0.00930     | 0.00001      | 0.40560        | 0.00041           | 0.009      | 30.56         | 0                | 0.00          |
| \$ / R             | On 03/02/2014 | Any day expiry |           |           | 11.14620    | 11.14620     | 11.12760       | 11.12760          |            | 17.42         | 0                | 0.00          |
| \$ / R             | On 03/02/2014 | Any day expiry | 10.89     | Call      | 281.83440   | 0.28183      | 270.62900      | 0.27063           | 281.834    | 17.92         | 0                | 2,350.00      |
| \$ / R             | On 03/02/2014 | Any day expiry | 10.89     | Put       | 25.63440    | 0.02563      | 33.02900       | 0.03303           | 25.634     | 17.92         | 0                | 0.00          |
| \$ / R             | On 03/02/2014 | Any day expiry | 11.20     | Call      | 85.31650    | 0.08532      | 88.52830       | 0.08853           | 85.316     | 17.84         | 0                | 2,350.00      |
| \$ / R             | On 03/02/2014 | Any day expiry | 11.20     | Put       | 139.11650   | 0.13912      | 160.92830      | 0.16093           | 139.116    | 17.84         | 0                | 0.00          |
| \$ / R             | On 17/02/2014 | Any day expiry |           |           | 11.16920    | 11.16920     | 11.08100       | 11.08100          |            | 16.27         | 0                | 0.00          |
| \$ / R             | On 17/02/2014 | Any day expiry | 11.08     | Call      | 219.45880   | 0.21946      | 0.00000        | 0.00000           | 219.459    | 16.08         | 500,000.00       | 2,500         |
| \$ / R             | On 17/02/2014 | Any day expiry | 11.08     | Put       | 130.25880   | 0.13026      | 0.00000        | 0.00000           | 130.259    | 16.08         | 0                | 0.00          |
| \$ / R             | On 19/02/2014 | Any day expiry |           |           | 11.17250    | 11.17250     | 11.15370       | 11.15370          |            | 16.32         | 0                | 0.00          |
| \$ / R             | On 19/02/2014 | Any day expiry | 10.50     | Call      | 682.22680   | 0.68223      | 665.12670      | 0.66513           | 682.227    | 15.44         | 0                | 1,000.00      |
| \$ / R             | On 19/02/2014 | Any day expiry | 10.50     | Put       | 9.72680     | 0.00973      | 11.42670       | 0.01143           | 9.727      | 15.44         | 0                | 0.00          |
| \$ / R             | On 19/02/2014 | Any day expiry | 11.00     | Call      | 276.21680   | 0.27622      | 267.10960      | 0.26711           | 276.217    | 15.92         | 0                | 500.00        |
| \$ / R             | On 19/02/2014 | Any day expiry | 11.00     | Put       | 103.71680   | 0.10372      | 113.40960      | 0.11341           | 103.717    | 15.92         | 0                | 0.00          |
| \$ / R             | On 19/02/2014 | Any day expiry | 11.30     | Call      | 135.29740   | 0.13530      | 131.36530      | 0.13137           | 135.297    | 17.10         | 0                | 500.00        |
| \$ / R             | On 19/02/2014 | Any day expiry | 11.30     | Put       | 262.79740   | 0.26280      | 277.66530      | 0.27767           | 262.797    | 17.10         | 0                | 0.00          |
| \$ / R             | On 26/02/2014 | Any day expiry |           |           | 11.18410    | 11.18410     | 11.16520       | 11.16520          |            | 16.38         | 0                | 0.00          |
| \$ / R             | On 26/02/2014 | Any day expiry | 8.30      | Call      | 2,884.10510 | 2.88411      | 2,865.20500    | 2.86521           | 2,884.105  | 26.01         | 0                | 0.00          |
| \$ / R             | On 26/02/2014 | Any day expiry | 8.30      | Put       | 0.00510     | 0.00001      | 0.00500        | 0.00001           | 0.005      | 26.01         | 0                | 6,000.00      |
| \$ / R             | On 26/02/2014 | Any day expiry | 10.00     | Call      | 1,185.68110 | 1.18568      | 1,166.57800    | 1.16658           | 1,185.681  | 16.60         | 0                | 6,000.00      |
| \$ / R             | On 26/02/2014 | Any day expiry | 10.00     | Put       | 1.58110     | 0.00158      | 1.37800        | 0.00138           | 1.581      | 16.60         | 0                | 0.00          |
| \$ / R             | On 26/02/2014 | Any day expiry | 10.57     | Call      | 634.67570   | 0.63468      | 617.84430      | 0.61784           | 634.676    | 14.98         | 0                | 0.00          |
| \$ / R             | On 26/02/2014 | Any day expiry | 10.57     | Put       | 20.57570    | 0.02058      | 22.64430       | 0.02264           | 20.576     | 14.98         | 0                | 0.00          |
| \$ / R             | On 26/02/2014 | Any day expiry | 10.58     | Call      | 625.53700   | 0.62554      | 608.84920      | 0.60885           | 625.537    | 14.95         | 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 26/02/2014 | Any day expiry          | 10.58  | Put        | 21.43700    |       | 0.02144   |           | 23.64920     | 0.02365        | 21.437            | 14.95      | 0.00             | 0                | 0.00          |
| \$ / R           | On 26/02/2014 | Any day expiry          | 10.59  | Call       | 616.42980   |       | 0.61643   |           | 599.89140    | 0.59989        | 616.430           | 14.93      | 0.00             | 0                | 0.00          |
| \$ / R           | On 26/02/2014 | Any day expiry          | 10.59  | Put        | 22.32980    |       | 0.02233   |           | 24.69140     | 0.02469        | 22.330            | 14.93      | 0.00             | 0                | 0.00          |
| \$ / R           | On 27/02/2014 | Any day expiry          |        |            | 11.18580    |       | 11.18580  |           | 11.16680     | 11.16680       |                   | 16.41      | 0.00             | 0                | 20,140.00     |
| \$ / R           | On 27/02/2014 | Any day expiry          | 10.63  | Call       | 583.57260   |       | 0.58357   |           | 567.68600    | 0.56769        | 583.573           | 14.86      | 0.00             | 0                | 0.00          |
| \$ / R           | On 27/02/2014 | Any day expiry          | 10.63  | Put        | 27.77260    |       | 0.02777   |           | 30.88600     | 0.03089        | 27.773            | 14.86      | 0.00             | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          |        |            | 11.18750    |       | 11.18750  |           | 11.16840     | 11.16840       |                   | 16.44      | 0.00             | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          | 9.09   | Call       | 2,097.54500 |       | 2.09755   |           | 2,078.45230  | 2.07845        | 2,097.545         | 20.38      | 0.00             | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          | 9.09   | Put        | 0.04500     |       | 0.00005   |           | 0.05230      | 0.00005        | 0.045             | 20.38      | 0.00             | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          | 9.10   | Call       | 2,087.54690 |       | 2.08755   |           | 2,068.45420  | 2.06845        | 2,087.547         | 20.34      | 0.00             | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          | 9.10   | Put        | 0.04690     |       | 0.00005   |           | 0.05420      | 0.00005        | 0.047             | 20.34      | 0.00             | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          | 9.11   | Call       | 2,077.54880 |       | 2.07755   |           | 2,058.45620  | 2.05846        | 2,077.549         | 20.29      | 0.00             | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          | 9.11   | Put        | 0.04880     |       | 0.00005   |           | 0.05620      | 0.00006        | 0.049             | 20.29      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future |        |            | 11.20980    |       | 11.20980  |           | 11.19670     | 11.19670       |                   | 16.18      | 1,164,720,639.60 | 103,902          | 1,475,204.00  |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 7.70   | Call       | 3,509.80160 |       | 3.50980   |           | 3,496.70140  | 3.49670        | 3,509.802         | 23.94      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 7.70   | Put        | 0.00160     |       | 0.00000   |           | 0.00140      | 0.00000        | 0.002             | 23.94      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 8.20   | Call       | 3,009.81840 |       | 3.00982   |           | 2,996.71680  | 2.99672        | 3,009.818         | 22.88      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 8.20   | Put        | 0.01840     |       | 0.00002   |           | 0.01680      | 0.00002        | 0.018             | 22.88      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 8.70   | Call       | 2,509.92440 |       | 2.50992   |           | 2,496.82060  | 2.49682        | 2,509.924         | 21.37      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 8.70   | Put        | 0.12440     |       | 0.00012   |           | 0.12060      | 0.00012        | 0.124             | 21.37      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.25   | Call       | 1,960.43900 |       | 1.96044   |           | 1,947.35820  | 1.94736        | 1,960.439         | 19.07      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.25   | Put        | 0.63900     |       | 0.00064   |           | 0.65820      | 0.00066        | 0.639             | 19.07      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.59   | Call       | 1,621.29770 |       | 1.62130   |           | 1,608.29810  | 1.60830        | 1,621.298         | 17.33      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.59   | Put        | 1.49770     |       | 0.00150   |           | 1.59810      | 0.00160        | 1.498             | 17.33      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.60   | Call       | 1,611.33660 |       | 1.61134   |           | 1,598.34110  | 1.59834        | 1,611.337         | 17.27      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.60   | Put        | 1.53660     |       | 0.00154   |           | 1.64110      | 0.00164        | 1.537             | 17.27      | 0.00             | 0                | 16,000.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.61   | Call       | 1,601.37640 |       | 1.60138   |           | 1,588.38530  | 1.58839        | 1,601.376         | 17.22      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.61   | Put        | 1.57640     |       | 0.00158   |           | 1.68530      | 0.00169        | 1.576             | 17.22      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.70   | Call       | 1,511.78810 |       | 1.51179   |           | 1,498.84290  | 1.49884        | 1,511.788         | 16.76      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.70   | Put        | 1.98810     |       | 0.00199   |           | 2.14290      | 0.00214        | 1.988             | 16.76      | 0.00             | 0                | 6.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.75   | Call       | 1,462.06450 |       | 1.46206   |           | 1,449.15130  | 1.44915        | 1,462.065         | 16.50      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.75   | Put        | 2.26450     |       | 0.00226   |           | 2.45130      | 0.00245        | 2.264             | 16.50      | 0.00             | 0                | 250.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.80   | Call       | 1,412.38150 |       | 1.41238   |           | 1,399.50630  | 1.39951        | 1,412.381         | 16.25      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.80   | Put        | 2.58150     |       | 0.00258   |           | 2.80630      | 0.00281        | 2.581             | 16.25      | 0.00             | 0                | 7,500.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.90   | Call       | 1,313.16490 |       | 1.31316   |           | 1,300.38620  | 1.30039        | 1,313.165         | 15.73      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.90   | Put        | 3.36490     |       | 0.00336   |           | 3.68620      | 0.00369        | 3.365             | 15.73      | 0.00             | 0                | 7,500.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.00  | Call       | 1,214.20320 |       | 1.21420   |           | 1,201.55760  | 1.20156        | 1,214.203         | 15.22      | 0.00             | 0                | 13,600.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.00  | Put        | 4.40320     |       | 0.00440   |           | 4.85760      | 0.00486        | 4.403             | 15.22      | 0.00             | 0                | 2,500.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.15  | Call       | 1,067.15850 |       | 1.06716   |           | 1,054.82080  | 1.05482        | 1,067.159         | 14.71      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.15  | Put        | 7.35850     |       | 0.00736   |           | 8.12080      | 0.00812        | 7.359             | 14.71      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.20  | Call       | 1,019.08660 |       | 1.01909   |           | 1,006.89380  | 1.00689        | 1,019.087         | 14.71      | 0.00             | 0                | 500.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.20  | Put        | 9.28660     |       | 0.00929   |           | 10.19380     | 0.01019        | 9.287             | 14.71      | 0.00             | 0                | 33,901.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.22  | Call       | 999.97030   |       | 0.99997   |           | 987.84030    | 0.98784        | 999.970           | 14.71      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.22  | Put        | 10.17030    |       | 0.01017   |           | 11.14030     | 0.01114        | 10.170            | 14.71      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.25  | Call       | 971.42810   |       | 0.97143   |           | 959.39930    | 0.95940        | 971.428           | 14.71      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.25  | Put        | 11.62810    |       | 0.01163   |           | 12.69930     | 0.01270        | 11.628            | 14.71      | 0.00             | 0                | 200.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.30  | Call       | 924.24910   |       | 0.92425   |           | 912.40370    | 0.91240        | 924.249           | 14.72      | 0.00             | 0                | 40,000.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.30  | Put        | 14.44910    |       | 0.01445   |           | 15.70370     | 0.01570        | 14.449            | 14.72      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.31  | Call       | 914.87680   |       | 0.91488   |           | 903.07030    | 0.90307        | 914.877           | 14.72      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.31  | Put        | 15.07680    |       | 0.01508   |           | 16.37030     | 0.01637        | 15.077            | 14.72      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.33  | Call       | 896.20040   |       | 0.89620   |           | 884.47530    | 0.88448        | 896.200           | 14.72      | 0.00             | 0                | 2,000.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.33  | Put        | 16.40040    |       | 0.01640   |           | 17.77530     | 0.01778        | 16.400            | 14.72      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.34  | Call       | 886.89810   |       | 0.88690   |           | 875.21440    | 0.87521        | 886.898           | 14.72      | 0.00             | 0                | 2,000.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.34  | Put        | 17.09810    |       | 0.01710   |           | 18.51440     | 0.01851        | 17.098            | 14.72      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.35  | Call       | 877.61970   |       | 0.87762   |           | 865.97870    | 0.86598        | 877.620           | 14.72      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.35  | Put        | 17.81970    |       | 0.01782   |           | 19.27870     | 0.01928        | 17.820            | 14.72      | 0.00             | 0                | 3,100.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.40  | Call       | 831.61640   |       | 0.83162   |           | 820.20010    | 0.82020        | 831.616           | 14.72      | 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 | 10.40  | Put        | 21.81640    | 0.02182 |           | 23.50010    | 0.02350      |                | 21.816            | 14.72      | 0.00          | 0                | 2,200.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.45  | Call       | 786.31930   | 0.78632 |           | 775.14950   | 0.77515      |                | 786.319           | 14.72      | 0.00          | 0                | 7,500.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.45  | Put        | 26.51930    | 0.02652 |           | 28.44950    | 0.02845      |                | 26.519            | 14.72      | 0.00          | 0                | 1,750.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.50  | Call       | 741.81240   | 0.74181 |           | 730.90980   | 0.73091      |                | 741.812           | 14.73      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.50  | Put        | 32.01240    | 0.03201 |           | 34.20980    | 0.03421      |                | 32.012            | 14.73      | 0.00          | 0                | 2,600.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.55  | Call       | 698.18270   | 0.69818 |           | 687.56700   | 0.68757      |                | 698.183           | 14.73      | 0.00          | 0                | 50.00         |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.55  | Put        | 38.38270    | 0.03838 |           | 40.86700    | 0.04087      |                | 38.383            | 14.73      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.60  | Call       | 655.51650   | 0.65552 |           | 645.20780   | 0.64521      |                | 655.516           | 14.73      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.60  | Put        | 45.71650    | 0.04572 |           | 48.50780    | 0.04851      |                | 45.716            | 14.73      | 0.00          | 0                | 200.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.61  | Call       | 647.10650   | 0.64711 |           | 636.86180   | 0.63686      |                | 647.107           | 14.73      | 0.00          | 0                | 7,500.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.61  | Put        | 47.30650    | 0.04731 |           | 50.16180    | 0.05016      |                | 47.306            | 14.73      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.65  | Call       | 613.90210   | 0.61390 |           | 603.91890   | 0.60392      |                | 613.902           | 14.73      | 0.00          | 0                | 406.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.65  | Put        | 54.10210    | 0.05410 |           | 57.21890    | 0.05722      |                | 54.102            | 14.73      | 0.00          | 0                | 3,350.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.68  | Call       | 590.30020   | 0.59030 |           | 580.54610   | 0.58055      |                | 590.300           | 14.81      | 0.00          | 0                | 11,000.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.68  | Put        | 60.50020    | 0.06050 |           | 63.84610    | 0.06385      |                | 60.500            | 14.81      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.70  | Call       | 574.84900   | 0.57485 |           | 565.25050   | 0.56525      |                | 574.849           | 14.87      | 0.00          | 0                | 24,000.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.70  | Put        | 65.04900    | 0.06505 |           | 68.55050    | 0.06855      |                | 65.049            | 14.87      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.75  | Call       | 537.24360   | 0.53724 |           | 528.04150   | 0.52804      |                | 537.244           | 15.00      | 0.00          | 0                | 500.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.75  | Put        | 77.44360    | 0.07744 |           | 81.34150    | 0.08134      |                | 77.444            | 15.00      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.80  | Call       | 501.14510   | 0.50115 |           | 492.34820   | 0.49235      |                | 501.145           | 15.13      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.80  | Put        | 91.34510    | 0.09135 |           | 95.64820    | 0.09565      |                | 91.345            | 15.13      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.84  | Call       | 473.38320   | 0.47338 |           | 464.91740   | 0.46492      |                | 473.383           | 15.23      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.84  | Put        | 103.58320   | 0.10358 |           | 108.21740   | 0.10822      |                | 103.583           | 15.23      | 0.00          | 0                | 1,200.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.85  | Call       | 466.60150   | 0.46660 |           | 458.21700   | 0.45822      |                | 466.602           | 15.26      | 0.00          | 0                | 1,700.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.85  | Put        | 106.80150   | 0.10680 |           | 111.51700   | 0.11152      |                | 106.801           | 15.26      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.90  | Call       | 433.65230   | 0.43365 |           | 425.68120   | 0.42568      |                | 433.652           | 15.39      | 0.00          | 0                | 100.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.90  | Put        | 123.85230   | 0.12385 |           | 128.98120   | 0.12898      |                | 123.852           | 15.39      | 0.00          | 0                | 250.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.91  | Call       | 427.25480   | 0.42725 |           | 419.36820   | 0.41937      |                | 427.255           | 15.42      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.91  | Put        | 127.45480   | 0.12745 |           | 132.66820   | 0.13267      |                | 127.455           | 15.42      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.94  | Call       | 408.45600   | 0.40846 |           | 400.81650   | 0.40082      |                | 408.456           | 15.50      | 0.00          | 0                | 200.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.94  | Put        | 138.65600   | 0.13866 |           | 144.11650   | 0.14412      |                | 138.656           | 15.50      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.00  | Call       | 372.61350   | 0.37261 |           | 365.46730   | 0.36547      |                | 372.613           | 15.65      | 0.00          | 0                | 200.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.00  | Put        | 162.81350   | 0.16281 |           | 168.76730   | 0.16877      |                | 162.814           | 15.65      | 0.00          | 0                | 1,600.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.10  | Call       | 318.06840   | 0.31807 |           | 311.72110   | 0.31172      |                | 318.068           | 15.92      | 0.00          | 0                | 400.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.10  | Put        | 208.26840   | 0.20827 |           | 215.02110   | 0.21502      |                | 208.268           | 15.92      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.15  | Call       | 293.19230   | 0.29319 |           | 287.23060   | 0.28723      |                | 293.192           | 16.05      | 0.00          | 0                | 250.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.15  | Put        | 233.39230   | 0.23339 |           | 240.53060   | 0.24053      |                | 233.392           | 16.05      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.20  | Call       | 269.87620   | 0.26988 |           | 264.28580   | 0.26429      |                | 269.876           | 16.18      | 0.00          | 0                | 2,900.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.20  | Put        | 260.07620   | 0.26008 |           | 267.58580   | 0.26759      |                | 260.076           | 16.18      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.25  | Call       | 249.18060   | 0.24918 |           | 243.97380   | 0.24397      |                | 249.181           | 16.38      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.25  | Put        | 289.38060   | 0.28938 |           | 297.27380   | 0.29727      |                | 289.381           | 16.38      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.50  | Call       | 166.12200   | 0.16612 |           | 162.56450   | 0.16256      |                | 166.122           | 17.37      | 0.00          | 0                | 12,350.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.50  | Put        | 456.32200   | 0.45632 |           | 465.86450   | 0.46586      |                | 456.322           | 17.37      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.75  | Call       | 110.44430   | 0.11044 |           | 108.07110   | 0.10807      |                | 110.444           | 18.37      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 11.75  | Put        | 650.64430   | 0.65064 |           | 661.37110   | 0.66137      |                | 650.644           | 18.37      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.00  | Call       | 75.11810    | 0.07512 |           | 73.51530    | 0.07352      |                | 75.118            | 19.48      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.00  | Put        | 865.31810   | 0.86532 |           | 876.81530   | 0.87682      |                | 865.318           | 19.48      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.25  | Call       | 52.01830    | 0.05202 |           | 50.92220    | 0.05092      |                | 52.018            | 20.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.25  | Put        | 1,092.21830 | 1.09222 |           | 1,104.22220 | 1.10422      |                | 1,092.218         | 20.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.50  | Call       | 36.09430    | 0.03609 |           | 35.35640    | 0.03536      |                | 36.094            | 21.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.50  | Put        | 1,326.29430 | 1.32629 |           | 1,338.65640 | 1.33866      |                | 1,326.294         | 21.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.65  | Call       | 29.16850    | 0.02917 |           | 28.58630    | 0.02859      |                | 29.168            | 22.18      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.65  | Put        | 1,469.36850 | 1.46937 |           | 1,481.88630 | 1.48189      |                | 1,469.369         | 22.18      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.70  | Call       | 27.21160    | 0.02721 |           | 26.67350    | 0.02667      |                | 27.212            | 22.37      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.70  | Put        | 1,517.41160 | 1.51741 |           | 1,529.97350 | 1.52997      |                | 1,517.412         | 22.37      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.85  | Call       | 22.20180    | 0.02220 |           | 21.77460    | 0.02177      |                | 22.202            | 22.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 12.85  | Put        | 1,662.40180 | 1.66240 |           | 1,675.07460 | 1.67507      |                | 1,662.402         | 22.96      | 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 | 13.00 | Call  | 18.25010    | 0.01825   | 17.90910     | 0.01791        | 18.250            | 23.55      | 0.00           | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 13.00 | Put   | 1,808.45010 | 1.80845   | 1,821.20910  | 1.82121        | 1,808.450         | 23.55      | 0.00           | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 14.25 | Call  | 6.69730     | 0.00670   | 6.93290      | 0.00693        | 6.697             | 29.75      | 0.00           | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 14.25 | Put   | 3,046.89730 | 3.04690   | 3,060.23290  | 3.06023        | 3,046.897         | 29.75      | 0.00           | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 14.50 | Call  | 6.05040     | 0.00605   | 6.35880      | 0.00636        | 6.050             | 31.14      | 0.00           | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 14.50 | Put   | 3,296.25040 | 3.29625   | 3,309.65880  | 3.30966        | 3,296.250         | 31.14      | 0.00           | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          |       |       | 11.21240    | 11.21240  | 11.20000     | 11.20000       |                   | 16.20      | 0.00           | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          | 9.09  | Call  | 2,122.92310 | 2.12292   | 2,110.49930  | 2.11050        | 2,122.923         | 19.87      | 0.00           | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          | 9.09  | Put   | 0.52310     | 0.00052   | 0.49930      | 0.00050        | 0.523             | 19.87      | 0.00           | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          | 9.10  | Call  | 2,112.93560 | 2.11294   | 2,100.51220  | 2.10051        | 2,112.936         | 19.82      | 0.00           | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          | 9.10  | Put   | 0.53560     | 0.00054   | 0.51220      | 0.00051        | 0.536             | 19.82      | 0.00           | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          | 9.11  | Call  | 2,102.94850 | 2.10295   | 2,090.52540  | 2.09053        | 2,102.949         | 19.77      | 0.00           | 0                | 0.00          |
| \$ / R           | On 19/03/2014 | Any day expiry          | 9.11  | Put   | 0.54850     | 0.00055   | 0.52540      | 0.00053        | 0.549             | 19.77      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/03/2014 | Any day expiry          |       |       | 11.22160    | 11.22160  | 11.21170     | 11.21170       |                   | 16.15      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/03/2014 | Any day expiry          | 8.30  | Call  | 2,921.64780 | 2.92165   | 2,911.74570  | 2.91175        | 2,921.648         | 21.59      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/03/2014 | Any day expiry          | 8.30  | Put   | 0.04780     | 0.00005   | 0.04570      | 0.00005        | 0.048             | 21.59      | 0.00           | 0                | 6,000.00      |
| \$ / R           | On 26/03/2014 | Any day expiry          | 10.10 | Call  | 1,130.47890 | 1.13048   | 1,121.21250  | 1.12121        | 1,130.479         | 14.67      | 0.00           | 0                | 6,000.00      |
| \$ / R           | On 26/03/2014 | Any day expiry          | 10.10 | Put   | 8.87890     | 0.00888   | 9.51250      | 0.00951        | 8.879             | 14.67      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/04/2014 | Any day expiry          |       |       | 11.28070    | 11.28070  | 11.26250     | 11.26250       |                   | 16.36      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/04/2014 | Any day expiry          | 8.30  | Call  | 2,981.21300 | 2.98121   | 2,962.93620  | 2.96294        | 2,981.213         | 21.40      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/04/2014 | Any day expiry          | 8.30  | Put   | 0.51300     | 0.00051   | 0.43620      | 0.00044        | 0.513             | 21.40      | 0.00           | 0                | 6,000.00      |
| \$ / R           | On 25/04/2014 | Any day expiry          | 9.94  | Call  | 1,356.75020 | 1.35675   | 1,339.01790  | 1.33902        | 1,356.750         | 15.48      | 0.00           | 0                | 6,000.00      |
| \$ / R           | On 25/04/2014 | Any day expiry          | 9.94  | Put   | 16.05020    | 0.01605   | 16.51790     | 0.01652        | 16.050            | 15.48      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          |       |       | 11.33850    | 11.33850  | 11.31820     | 11.31820       |                   | 16.26      | 0.00           | 0                | 10,150.00     |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.94  | Call  | 1,424.79840 | 1.42480   | 1,405.63480  | 1.40563        | 1,424.798         | 15.24      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.94  | Put   | 26.29840    | 0.02630   | 27.43480     | 0.02743        | 26.298            | 15.24      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.95  | Call  | 1,415.35660 | 1.41536   | 1,396.21240  | 1.39621        | 1,415.357         | 15.22      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.95  | Put   | 26.85660    | 0.02686   | 28.01240     | 0.02801        | 26.857            | 15.22      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.96  | Call  | 1,405.92550 | 1.40593   | 1,386.80180  | 1.38680        | 1,405.925         | 15.20      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.96  | Put   | 27.42550    | 0.02743   | 28.60180     | 0.02860        | 27.426            | 15.20      | 0.00           | 0                | 0.00          |
| \$ / R           | On 27/05/2014 | Any day expiry          |       |       | 11.34030    | 11.34030  | 11.32000     | 11.32000       |                   | 16.27      | 0.00           | 0                | 0.00          |
| \$ / R           | On 27/05/2014 | Any day expiry          | 8.30  | Call  | 3,041.31150 | 3.04131   | 3,020.94180  | 3.02094        | 3,041.312         | 19.84      | 0.00           | 0                | 0.00          |
| \$ / R           | On 27/05/2014 | Any day expiry          | 8.30  | Put   | 1.01150     | 0.00101   | 0.94180      | 0.00094        | 1.012             | 19.84      | 0.00           | 0                | 5,500.00      |
| \$ / R           | On 27/05/2014 | Any day expiry          | 10.14 | Call  | 1,240.63340 | 1.24063   | 1,221.98470  | 1.22198        | 1,240.633         | 14.85      | 0.00           | 0                | 5,500.00      |
| \$ / R           | On 27/05/2014 | Any day expiry          | 10.14 | Put   | 40.33340    | 0.04033   | 41.98470     | 0.04198        | 40.333            | 14.85      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future |       |       | 11.37140    | 11.37140  | 11.35080     | 11.35080       |                   | 16.44      | 183,090,911.40 | 16,101           | 180,031.00    |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.00  | Call  | 3,372.31180 | 3.37231   | 3,351.58810  | 3.35159        | 3,372.312         | 20.50      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.00  | Put   | 0.91180     | 0.00091   | 0.78810      | 0.00079        | 0.912             | 20.50      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.45  | Call  | 2,923.38700 | 2.92339   | 2,902.72610  | 2.90273        | 2,923.387         | 19.04      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.45  | Put   | 1.98700     | 0.00199   | 1.92610      | 0.00193        | 1.987             | 19.04      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.64  | Call  | 2,734.14590 | 2.73415   | 2,713.57890  | 2.71358        | 2,734.146         | 18.42      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.64  | Put   | 2.74590     | 0.00275   | 2.77890      | 0.00278        | 2.746             | 18.42      | 0.00           | 0                | 24,582.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.75  | Call  | 2,624.70780 | 2.62471   | 2,604.22710  | 2.60423        | 2,624.708         | 18.07      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.75  | Put   | 3.30780     | 0.00331   | 3.42710      | 0.00343        | 3.308             | 18.07      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.78  | Call  | 2,594.87980 | 2.59488   | 2,574.42760  | 2.57443        | 2,594.880         | 17.97      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.78  | Put   | 3.47980     | 0.00348   | 3.62760      | 0.00363        | 3.480             | 17.97      | 0.00           | 0                | 15,489.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.80  | Call  | 2,574.99930 | 2.57500   | 2,554.56750  | 2.55457        | 2,574.999         | 17.90      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.80  | Put   | 3.59930     | 0.00360   | 3.76750      | 0.00377        | 3.599             | 17.90      | 0.00           | 0                | 920.00        |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.00  | Call  | 2,376.43970 | 2.37644   | 2,356.28340  | 2.35628        | 2,376.440         | 17.26      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.00  | Put   | 5.03970     | 0.00504   | 5.48340      | 0.00548        | 5.040             | 17.26      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.20  | Call  | 2,178.85200 | 2.17885   | 2,158.98180  | 2.15898        | 2,178.852         | 16.74      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.20  | Put   | 7.45200     | 0.00745   | 8.18180      | 0.00818        | 7.452             | 16.74      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.59  | Call  | 1,798.55410 | 1.79855   | 1,779.08070  | 1.77908        | 1,798.554         | 16.02      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.59  | Put   | 17.15410    | 0.01715   | 18.28070     | 0.01828        | 17.154            | 16.02      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.60  | Call  | 1,788.91120 | 1.78891   | 1,769.44830  | 1.76945        | 1,788.911         | 16.00      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.60  | Put   | 17.51120    | 0.01751   | 18.64830     | 0.01865        | 17.511            | 16.00      | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.61  | Call  | 1,779.27500 | 1.77928   | 1,759.82320  | 1.75982        | 1,779.275         | 15.98      | 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 13/06/2014 | Foreign Exchange Future | 9.61   | Put        | 17.87500    |       | 0.01788   |             | 19.02320     | 0.01902        | 17.875            | 15.98      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.75   | Call       | 1,645.13510 |       | 1.64514   | 1,625.84060 | 1.62584      | 1,645.135      | 16,451.35         | 15.72      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.75   | Put        | 23.73510    |       | 0.02374   | 25.04060    | 0.02504      | 23.735         | 23.735            | 15.72      | 0.00          | 0                | 250.00        |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.78   | Call       | 1,616.59680 |       | 1.61660   | 1,597.33590 | 1.59734      | 1,616.597      | 16,165.97         | 15.67      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.78   | Put        | 25.19680    |       | 0.02520   | 26.53590    | 0.02654      | 25.197         | 25.197            | 15.67      | 0.00          | 0                | 920.00        |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.80   | Call       | 1,597.61550 |       | 1.59762   | 1,578.37750 | 1.57838      | 1,597.615      | 15,976.15         | 15.63      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.80   | Put        | 26.21550    |       | 0.02622   | 27.57750    | 0.02758      | 26.216         | 26.216            | 15.63      | 0.00          | 0                | 6.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.97   | Call       | 1,437.88610 |       | 1.43789   | 1,418.84140 | 1.41884      | 1,437.886      | 14,378.86         | 15.32      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.97   | Put        | 36.48610    |       | 0.03649   | 38.04140    | 0.03804      | 36.486         | 36.486            | 15.32      | 0.00          | 0                | 24,582.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.00  | Call       | 1,410.03210 |       | 1.41003   | 1,391.02150 | 1.39102      | 1,410.032      | 14,100.32         | 15.26      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.00  | Put        | 38.63210    |       | 0.03863   | 40.22150    | 0.04022      | 38.632         | 38.632            | 15.26      | 0.00          | 0                | 15,000.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.01  | Call       | 1,400.77230 |       | 1.40077   | 1,381.77210 | 1.38177      | 1,400.772      | 14,007.72         | 15.24      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.01  | Put        | 39.37230    |       | 0.03937   | 40.97210    | 0.04097      | 39.372         | 39.372            | 15.24      | 0.00          | 0                | 50.00         |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.13  | Call       | 1,290.68450 |       | 1.29068   | 1,271.81660 | 1.27182      | 1,290.684      | 12,906.84         | 15.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.13  | Put        | 49.28450    |       | 0.04928   | 51.01660    | 0.05102      | 49.284         | 49.284            | 15.02      | 0.00          | 0                | 15,489.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.15  | Call       | 1,272.53480 |       | 1.27253   | 1,253.68900 | 1.25369      | 1,272.535      | 12,725.35         | 14.98      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.15  | Put        | 51.13480    |       | 0.05113   | 52.88900    | 0.05289      | 51.135         | 51.135            | 14.98      | 0.00          | 0                | 47,500.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.50  | Call       | 977.98350   |       | 0.97798   | 960.22240   | 0.96022      | 977.984        | 9,779.84          | 14.98      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.50  | Put        | 106.58350   |       | 0.10658   | 109.42240   | 0.10942      | 106.584        | 1,065.84          | 14.98      | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.57  | Call       | 923.50800   |       | 0.92351   | 906.02910   | 0.90603      | 923.508        | 9,235.08          | 15.00      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.57  | Put        | 122.10800   |       | 0.12211   | 125.22910   | 0.12523      | 122.108        | 1,221.08          | 15.00      | 0.00          | 0                | 11,250.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.63  | Call       | 878.06050   |       | 0.87806   | 860.83730   | 0.86084      | 878.061        | 8,780.61          | 15.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.63  | Put        | 136.66050   |       | 0.13666   | 140.03730   | 0.14004      | 136.660        | 1,366.60          | 15.02      | 0.00          | 0                | 11,250.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.64  | Call       | 870.60250   |       | 0.87060   | 853.42160   | 0.85342      | 870.603        | 8,706.03          | 15.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.64  | Put        | 139.20250   |       | 0.13920   | 142.62160   | 0.14262      | 139.203        | 1,392.03          | 15.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.65  | Call       | 863.17580   |       | 0.86318   | 846.03750   | 0.84604      | 863.176        | 8,631.76          | 15.03      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.65  | Put        | 141.77580   |       | 0.14178   | 145.23750   | 0.14524      | 141.776        | 1,417.76          | 15.03      | 0.00          | 0                | 2,350.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.80  | Call       | 755.93770   |       | 0.75594   | 739.49330   | 0.73949      | 755.938        | 7,559.38          | 15.07      | 0.00          | 0                | 6.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.80  | Put        | 184.53770   |       | 0.18454   | 188.69330   | 0.18869      | 184.538        | 1,845.38          | 15.07      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.90  | Call       | 694.21160   |       | 0.69421   | 678.31110   | 0.67831      | 694.212        | 6,942.12          | 15.32      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.90  | Put        | 222.81160   |       | 0.22281   | 227.51110   | 0.22751      | 222.812        | 2,228.12          | 15.32      | 0.00          | 0                | 7,000.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.00  | Call       | 636.68290   |       | 0.63668   | 621.34250   | 0.62134      | 636.683        | 6,366.83          | 15.57      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.00  | Put        | 265.28290   |       | 0.26528   | 270.54250   | 0.27054      | 265.283        | 2,652.83          | 15.57      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.20  | Call       | 533.87860   |       | 0.53388   | 519.67180   | 0.51967      | 533.879        | 5,338.79          | 16.06      | 0.00          | 0                | 15,000.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.20  | Put        | 362.47860   |       | 0.36248   | 368.87180   | 0.36887      | 362.479        | 3,624.79          | 16.06      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.50  | Call       | 409.77930   |       | 0.40978   | 397.35300   | 0.39735      | 409.779        | 4,097.79          | 16.87      | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.50  | Put        | 538.37930   |       | 0.53838   | 546.55300   | 0.54655      | 538.379        | 5,383.79          | 16.87      | 0.00          | 0                | 300.00        |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.60  | Call       | 375.76950   |       | 0.37577   | 363.94570   | 0.36395      | 375.769        | 3,757.69          | 17.16      | 0.00          | 0                | 250.00        |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.60  | Put        | 604.36950   |       | 0.60437   | 613.14570   | 0.61315      | 604.369        | 6,043.69          | 17.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.90  | Call       | 290.84100   |       | 0.29084   | 280.70650   | 0.28071      | 290.841        | 2,908.41          | 18.03      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.90  | Put        | 819.44100   |       | 0.81944   | 829.90650   | 0.82991      | 819.441        | 8,194.41          | 18.03      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.00  | Call       | 267.82940   |       | 0.26783   | 258.19520   | 0.25820      | 267.829        | 2,678.29          | 18.33      | 1,339,147.00  | 5,000            | 29,582.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.00  | Put        | 896.42940   |       | 0.89643   | 907.39520   | 0.90740      | 896.429        | 8,964.29          | 18.33      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.05  | Call       | 257.12770   |       | 0.25713   | 247.73470   | 0.24773      | 257.128        | 2,571.28          | 18.48      | 0.00          | 0                | 21,000.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.05  | Put        | 935.72770   |       | 0.93573   | 946.93470   | 0.94693      | 935.728        | 9,357.28          | 18.48      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.20  | Call       | 227.95180   |       | 0.22795   | 219.24840   | 0.21925      | 227.952        | 2,279.52          | 18.94      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.20  | Put        | 1,056.55180 |       | 1.05655   | 1,068.44840 | 1.06845      | 1,056.552      | 10,565.52         | 18.94      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.24  | Call       | 220.85720   |       | 0.22086   | 212.32930   | 0.21233      | 220.857        | 2,208.57          | 19.06      | 0.00          | 0                | 15,489.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.24  | Put        | 1,089.45720 |       | 1.08946   | 1,101.52930 | 1.10153      | 1,089.457      | 10,894.57         | 19.06      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.50  | Call       | 180.82860   |       | 0.18083   | 173.34420   | 0.17334      | 180.829        | 1,808.29          | 19.85      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.50  | Put        | 1,309.42860 |       | 1.30943   | 1,322.54420 | 1.32254      | 1,309.429      | 13,094.29         | 19.85      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.90  | Call       | 135.08000   |       | 0.13508   | 129.02130   | 0.12902      | 135.080        | 1,350.80          | 21.03      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.90  | Put        | 1,663.68000 |       | 1.66368   | 1,678.22130 | 1.67822      | 1,663.680      | 16,636.80         | 21.03      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 13.30  | Call       | 103.45410   |       | 0.10345   | 0.00000     | 0.00000      | 103.454        | 1,034.54          | 22.21      | 103.45        | 1                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 13.30  | Put        | 2,032.05410 |       | 2.03205   | 0.00000     | 0.00000      | 2,032.054      | 20,320.54         | 22.21      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 13.65  | Call       | 85.21970    |       | 0.08522   | 0.00000     | 0.00000      | 85.220         | 852.20            | 23.36      | 85.22         | 1                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 13.65  | Put        | 2,363.81970 |       | 2.36382   | 0.00000     | 0.00000      | 2,363.820      | 23,638.20         | 23.36      | 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 | 14.00      | Call | 80.14580    | 0.08015   |             | 0.00000      | 0.00000        | 80.146            | 25.21      | 80.15         | 1                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 14.00      | Put  | 2,708.74580 | 2.70875   |             | 0.00000      | 0.00000        | 2,708.746         | 25.21      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 18/06/2014 | Any day expiry          |            |      | 11.38050    | 11.38050  |             | 11.35980     | 11.35980       |                   | 16.41      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 18/06/2014 | Any day expiry          | 8.78       | Call | 2,604.34450 | 2.60434   | 2,583.78560 | 2.58379      | 2,604.345      | 17.92             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 18/06/2014 | Any day expiry          | 8.78       | Put  | 3.84450     | 0.00384   |             | 3.98560      | 0.00399        | 3.844             | 17.92      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 18/06/2014 | Any day expiry          | 10.13      | Call | 1,301.88090 | 1.30188   | 1,282.94240 | 1.28294      | 1,301.881      | 15.00             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 18/06/2014 | Any day expiry          | 10.13      | Put  | 51.38090    | 0.05138   |             | 53.14240     | 0.05314        | 51.381            | 15.00      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 18/06/2014 | Any day expiry          | 12.24      | Call | 230.41220   | 0.23041   | 221.61380   | 0.22161      | 230.412        | 19.01             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 18/06/2014 | Any day expiry          | 12.24      | Put  | 1,089.91220 | 1.08991   | 1,101.81380 | 1.10181      | 1,089.912      | 19.01             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 29/07/2014 | Any day expiry          |            |      | 11.45550    | 11.45550  |             | 11.43420     | 11.43420       |                   | 16.60      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 29/07/2014 | Any day expiry          | 11.10      | Call | 697.43730   | 0.69744   | 681.63030   | 0.68163      | 697.437        | 15.69             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 29/07/2014 | Any day expiry          | 11.10      | Put  | 341.93730   | 0.34194   | 347.43030   | 0.34743      | 341.937        | 15.69             | 0.00       | 0             | 201.00           |               |
| \$ / R           | On | 29/07/2014 | Any day expiry          | 12.09      | Call | 343.47530   | 0.34348   | 331.96810   | 0.33197      | 343.475        | 18.33             | 0.00       | 0             | 201.00           |               |
| \$ / R           | On | 29/07/2014 | Any day expiry          | 12.09      | Put  | 977.97530   | 0.97798   | 987.76810   | 0.98777      | 977.975        | 18.33             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          |            |      | 11.50420    | 11.50420  |             | 11.48170     | 11.48170       |                   | 16.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 9.99       | Call | 1,581.97720 | 1.58198   | 1,561.96160 | 1.56196      | 1,581.977      | 15.43             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 9.99       | Put  | 67.77720    | 0.06778   | 70.26160    | 0.07026      | 67.777         | 15.43             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 10.00      | Call | 1,572.97210 | 1.57297   | 1,552.98630 | 1.55299      | 1,572.972      | 15.42             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 10.00      | Put  | 68.77210    | 0.06877   | 71.28630    | 0.07129      | 68.772         | 15.42             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 10.01      | Call | 1,563.97960 | 1.56398   | 1,544.02230 | 1.54402      | 1,563.980      | 15.40             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 10.01      | Put  | 69.77960    | 0.06978   | 72.32230    | 0.07232      | 69.780         | 15.40             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 10.33      | Call | 1,283.73350 | 1.28373   | 1,264.87990 | 1.26488      | 1,283.734      | 14.88             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 10.33      | Put  | 109.53350   | 0.10953   | 113.17990   | 0.11318      | 109.534        | 14.88             | 0.00       | 0             | 19,547.00        |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 12.07      | Call | 397.03870   | 0.39704   | 386.99960   | 0.38700      | 397.039        | 18.11             | 0.00       | 0             | 19,547.00        |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 12.07      | Put  | 962.83870   | 0.96284   | 975.29960   | 0.97530      | 962.839        | 18.11             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future |            |      | 11.55290    | 11.55290  |             | 11.52920     | 11.52920       |                   | 16.64      | 21,026,278.00 | 1,820            | 11,300.00     |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 7.90       | Call | 3,655.67750 | 3.65568   | 3,632.58390 | 3.63258      | 3,655.678      | 19.01             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 7.90       | Put  | 2.77750     | 0.00278   | 3.38390     | 0.00338      | 2.778          | 19.01             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 8.40       | Call | 3,160.21560 | 3.16022   | 3,137.34610 | 3.13735      | 3,160.216      | 18.34             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 8.40       | Put  | 7.31560     | 0.00732   | 8.14610     | 0.00815      | 7.316          | 18.34             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 8.80       | Call | 2,765.98920 | 2.76599   | 2,743.35700 | 2.74336      | 2,765.989      | 17.43             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 8.80       | Put  | 13.08920    | 0.01309   | 14.15700    | 0.01416      | 13.089         | 17.43             | 0.00       | 0             | 920.00           |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 8.88       | Call | 2,687.56240 | 2.68756   | 2,664.97430 | 2.66497      | 2,687.562      | 17.25             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 8.88       | Put  | 14.66240    | 0.01466   | 15.77430    | 0.01577      | 14.662         | 17.25             | 0.00       | 0             | 26,804.00        |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 8.90       | Call | 2,667.98280 | 2.66798   | 2,645.40480 | 2.64540      | 2,667.983      | 17.21             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 8.90       | Put  | 15.08280    | 0.01508   | 16.20480    | 0.01620      | 15.083         | 17.21             | 0.00       | 0             | 15,296.00        |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 9.00       | Call | 2,570.25520 | 2.57026   | 2,547.72880 | 2.54773      | 2,570.255      | 16.98             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 9.00       | Put  | 17.35520    | 0.01736   | 18.52880    | 0.01853      | 17.355         | 16.98             | 0.00       | 0             | 35,000.00        |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 9.30       | Call | 2,279.46420 | 2.27946   | 2,257.48410 | 2.25748      | 2,279.464      | 16.34             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 9.30       | Put  | 26.56420    | 0.02656   | 28.28410    | 0.02828      | 26.564         | 16.34             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 9.60       | Call | 1,995.32180 | 1.99532   | 1,973.88830 | 1.97389      | 1,995.322      | 15.91             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 9.60       | Put  | 42.42180    | 0.04242   | 44.68830    | 0.04469      | 42.422         | 15.91             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 9.78       | Call | 1,828.36810 | 1.82837   | 1,807.30440 | 1.80730      | 1,828.368      | 15.65             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 9.78       | Put  | 55.46810    | 0.05547   | 58.10440    | 0.05810      | 55.468         | 15.65             | 0.00       | 0             | 920.00           |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 9.90       | Call | 1,718.88010 | 1.71888   | 1,698.08080 | 1.69808      | 1,718.880      | 15.48             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 9.90       | Put  | 65.98010    | 0.06598   | 68.88080    | 0.06888      | 65.980         | 15.48             | 0.00       | 0             | 6.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.00      | Call | 1,628.90890 | 1.62891   | 1,608.34030 | 1.60834      | 1,628.909      | 15.33             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.00      | Put  | 76.00890    | 0.07601   | 79.14030    | 0.07914      | 76.009         | 15.33             | 0.00       | 0             | 40,000.00        |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.19      | Call | 1,441.58400 | 1.46158   | 1,441.47900 | 1.44148      | 1,461.584      | 15.06             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.19      | Put  | 98.68400    | 0.09868   | 102.27900   | 0.10228      | 98.684         | 15.06             | 0.00       | 0             | 2,870.00         |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.21      | Call | 1,444.27480 | 1.44427   | 1,424.21860 | 1.42422      | 1,444.275      | 15.03             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.21      | Put  | 101.37480   | 0.10137   | 105.01860   | 0.10502      | 101.375        | 15.03             | 0.00       | 0             | 15,296.00        |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.23      | Call | 1,427.02540 | 1.42703   | 1,407.02250 | 1.40702      | 1,427.025      | 15.00             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.23      | Put  | 104.12540   | 0.10413   | 107.82250   | 0.10782      | 104.125        | 15.00             | 0.00       | 0             | 23,934.00        |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.29      | Call | 1,375.66210 | 1.37566   | 1,355.81320 | 1.35581      | 1,375.662      | 14.92             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.29      | Put  | 112.76210   | 0.11276   | 116.61320   | 0.11661      | 112.762        | 14.92             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.30      | Call | 1,367.15890 | 1.36716   | 1,347.33750 | 1.34734      | 1,367.159      | 14.90             | 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 | 15/09/2014 | Foreign Exchange Future | 10.30      | Put  | 114.25890   | 0.11426   |           | 118.13750    | 0.11814        | 114.259           | 14.90      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.31      | Call | 1,358.67020 | 1.35867   |           | 1,338.87630  | 1.33888        | 1,358.670         | 14.89      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.31      | Put  | 115.77020   | 0.11577   |           | 119.67630    | 0.11968        | 115.770           | 14.89      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.38      | Call | 1,299.74000 | 1.29974   |           | 1,281.68430  | 1.28168        | 1,299.740         | 14.79      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.38      | Put  | 126.84000   | 0.12684   |           | 132.48430    | 0.13248        | 126.840           | 14.79      | 0.00          | 0                | 250.00        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.50      | Call | 1,206.23890 | 1.20624   |           | 1,189.94310  | 1.18994        | 1,206.239         | 14.83      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.50      | Put  | 153.33890   | 0.15334   |           | 160.74310    | 0.16074        | 153.339           | 14.83      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.95      | Call | 895.05890   | 0.89506   |           | 881.71080    | 0.88171        | 895.059           | 15.16      | 0.00          | 0                | 6.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 10.95      | Put  | 292.15890   | 0.29216   |           | 302.51080    | 0.30251        | 292.159           | 15.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 11.51      | Call | 626.60030   | 0.62660   |           | 616.29180    | 0.61629        | 626.600           | 16.54      | 0.00          | 0                | 250.00        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 11.51      | Put  | 583.70030   | 0.58370   |           | 597.09180    | 0.59709        | 583.700           | 16.54      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 12.00      | Call | 462.86760   | 0.46287   |           | 454.24530    | 0.45425        | 462.868           | 17.74      | 0.00          | 0                | 45,000.00     |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 12.00      | Put  | 909.96760   | 0.90997   |           | 925.04530    | 0.92505        | 909.968           | 17.74      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 12.10      | Call | 435.97810   | 0.43598   |           | 427.62600    | 0.42763        | 435.978           | 17.99      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 12.10      | Put  | 983.07810   | 0.98308   |           | 998.42600    | 0.99843        | 983.078           | 17.99      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 12.35      | Call | 376.98950   | 0.37699   |           | 369.59310    | 0.36959        | 376.989           | 18.61      | 0.00          | 0                | 23,934.00     |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 12.35      | Put  | 1,174.08950 | 1.17409   |           | 1,190.39310  | 1.19039        | 1,174.089         | 18.61      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 12.39      | Call | 368.52320   | 0.36852   |           | 361.25610    | 0.36126        | 368.523           | 18.71      | 0.00          | 0                | 2,870.00      |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 12.39      | Put  | 1,205.62320 | 1.20562   |           | 1,222.05610  | 1.22206        | 1,205.623         | 18.71      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 12.44      | Call | 358.28220   | 0.35828   |           | 351.17460    | 0.35117        | 358.282           | 18.84      | 0.00          | 0                | 15,296.00     |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 12.44      | Put  | 1,245.38220 | 1.24538   |           | 1,261.97460  | 1.26197        | 1,245.382         | 18.84      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 12.60      | Call | 327.91840   | 0.32792   |           | 321.28000    | 0.32128        | 327.918           | 19.23      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 12.60      | Put  | 1,375.01840 | 1.37502   |           | 1,392.08000  | 1.39208        | 1,375.018         | 19.23      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 13.15      | Call | 245.06760   | 0.24507   |           | 239.54480    | 0.23954        | 245.068           | 20.55      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 13.15      | Put  | 1,842.16760 | 1.84217   |           | 1,860.34480  | 1.86034        | 1,842.168         | 20.55      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 13.60      | Call | 197.25820   | 0.19726   |           | 0.00000      | 0.00000        | 197.258           | 21.61      | 197.26        | 1                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 13.60      | Put  | 2,244.35820 | 2.24436   |           | 0.00000      | 0.00000        | 2,244.358         | 21.61      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 14.00      | Call | 172.50370   | 0.17250   |           | 0.00000      | 0.00000        | 172.504           | 22.86      | 172.50        | 1                | 0.00          |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Future | 14.00      | Put  | 2,619.60370 | 2.61960   |           | 0.00000      | 0.00000        | 2,619.604         | 22.86      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 04/11/2014 | Any day expiry          |            |      | 11.65510    | 11.65510  |           | 11.62900     | 11.62900       |                   | 16.74      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 04/11/2014 | Any day expiry          | 10.16      | Call | 1,608.69470 | 1.60869   |           | 1,587.41980  | 1.58742        | 1,608.695         | 15.18      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 04/11/2014 | Any day expiry          | 10.16      | Put  | 113.59470   | 0.11359   |           | 118.41980    | 0.11842        | 113.595           | 15.18      | 0.00          | 0                | 3,882.00      |
| \$ / R           | On | 04/11/2014 | Any day expiry          | 11.91      | Call | 593.89410   | 0.59389   |           | 586.76920    | 0.58677        | 593.894           | 17.33      | 0.00          | 0                | 3,882.00      |
| \$ / R           | On | 04/11/2014 | Any day expiry          | 11.91      | Put  | 848.79410   | 0.84879   |           | 867.76920    | 0.86777        | 848.794           | 17.33      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future |            |      | 11.73720    | 11.73720  |           | 11.70920     | 11.70920       |                   | 16.87      | 5,809,914.00  | 495              | 780.00        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.00       | Put  | 8.22870     | 0.00823   |           | 8.44950      | 0.00845        | 8.229             | 18.64      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.00       | Call | 3,745.42870 | 3.74543   |           | 3,717.64950  | 3.71765        | 3,745.429         | 18.64      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.45       | Call | 3,303.86060 | 3.30386   |           | 3,276.30340  | 3.27630        | 3,303.861         | 18.10      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.45       | Put  | 16.66060    | 0.01666   |           | 17.10340     | 0.01710        | 16.661            | 18.10      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.50       | Call | 3,254.86570 | 3.25487   |           | 3,227.33670  | 3.22734        | 3,254.866         | 17.99      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.50       | Put  | 17.66570    | 0.01767   |           | 18.13670     | 0.01814        | 17.666            | 17.99      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.55       | Put  | 18.72570    | 0.01873   |           | 19.22660     | 0.01923        | 18.726            | 17.89      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.55       | Call | 3,205.92570 | 3.20593   |           | 3,178.42660  | 3.17843        | 3,205.926         | 17.89      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 9.00       | Call | 2,768.43730 | 2.76844   |           | 2,741.28990  | 2.74129        | 2,768.437         | 16.92      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 9.00       | Put  | 31.23730    | 0.03124   |           | 32.08990     | 0.03209        | 31.237            | 16.92      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 9.50       | Call | 2,293.49660 | 2.29350   |           | 2,267.26650  | 2.26727        | 2,293.497         | 16.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 9.50       | Put  | 56.29660    | 0.05630   |           | 58.06650     | 0.05807        | 56.297            | 16.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 9.60       | Put  | 64.31540    | 0.06432   |           | 66.47860     | 0.06648        | 64.315            | 15.91      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 9.60       | Call | 2,201.51540 | 2.20152   |           | 2,175.67860  | 2.17568        | 2,201.515         | 15.91      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.00      | Call | 1,843.73720 | 1.84374   |           | 1,820.02140  | 1.82002        | 1,843.737         | 15.51      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.00      | Put  | 106.53720   | 0.10654   |           | 110.82140    | 0.11082        | 106.537           | 15.51      | 0.00          | 0                | 6.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.38      | Call | 1,522.63280 | 1.52263   |           | 1,501.82810  | 1.50183        | 1,522.633         | 15.12      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.38      | Put  | 165.43280   | 0.16543   |           | 172.62810    | 0.17263        | 165.433           | 15.12      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.50      | Put  | 188.65890   | 0.18866   |           | 196.95890    | 0.19696        | 188.659           | 15.00      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.50      | Call | 1,425.85890 | 1.42586   |           | 1,406.15890  | 1.40616        | 1,425.859         | 15.00      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.70      | Call | 1,280.16160 | 1.28016   |           | 0.00000      | 0.00000        | 1,280.162         | 15.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.70      | Put  | 242.96160   | 0.24296   |           | 0.00000      | 0.00000        | 242.962           | 15.09      | 121,480.80    | 500              | 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 | 12/12/2014 |        | Foreign Exchange Future | 11.00 | Call  | 1,085.19810   | 1.08520   |              | 1,071.35940    | 1.07136           | 1,085.198   | 15.38         | 0.00             | 0             | 6.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.00 | Put   | 347.99810     | 0.34800   |              | 362.15940      | 0.36216           | 347.998     | 15.38         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.20 | Put   | 436.47290     | 0.43647   |              | 0.00000        | 0.00000           | 436.473     | 15.71         | 109,118.23       | 250           | 250.00 |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.20 | Call  | 973.67290     | 0.97367   |              | 0.00000        | 0.00000           | 973.673     | 15.71         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.50 | Call  | 834.96890     | 0.83497   |              | 824.66060      | 0.82466           | 834.969     | 16.40         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.50 | Put   | 597.76890     | 0.59777   |              | 615.46060      | 0.61546           | 597.769     | 16.40         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.00 | Call  | 649.49590     | 0.64950   |              | 641.31930      | 0.64132           | 649.496     | 17.50         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.00 | Put   | 912.29590     | 0.91230   |              | 932.11930      | 0.93212           | 912.296     | 17.50         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.01 | Call  | 646.29170     | 0.64629   |              | 638.14950      | 0.63815           | 646.292     | 17.52         | 0.00             | 0             | 500.00 |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.01 | Put   | 919.09170     | 0.91909   |              | 938.94950      | 0.93895           | 919.092     | 17.52         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.50 | Call  | 511.26430     | 0.51126   |              | 0.00000        | 0.00000           | 511.264     | 18.57         | 511.26           | 1             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.50 | Put   | 1,274.06430   | 1.27406   |              | 0.00000        | 0.00000           | 1,274.064   | 18.57         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.00 | Call  | 409.46590     | 0.40947   |              | 0.00000        | 0.00000           | 409.466     | 19.64         | 409.47           | 1             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.00 | Put   | 1,672.26590   | 1.67227   |              | 0.00000        | 0.00000           | 1,672.266   | 19.64         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.60 | Call  | 320.19080     | 0.32019   |              | 0.00000        | 0.00000           | 320.191     | 20.89         | 320.19           | 1             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.60 | Put   | 2,182.99080   | 2.18299   |              | 0.00000        | 0.00000           | 2,182.991   | 20.89         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 14.20 | Call  | 265.86550     | 0.26587   |              | 0.00000        | 0.00000           | 265.865     | 22.40         | 265.87           | 1             | 0.00   |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 14.20 | Put   | 2,728.66550   | 2.72867   |              | 0.00000        | 0.00000           | 2,728.665   | 22.40         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 16/03/2015 |        | Foreign Exchange Future |       |       | 11.93280      | 11.93280  |              | 11.90330       | 11.90330          |             | 17.38         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 16/03/2015 |        | Foreign Exchange Future | 10.99 | Call  | 1,325.01500   | 1.32501   |              | 1,306.93780    | 1.30694           | 1,325.015   | 15.71         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 16/03/2015 |        | Foreign Exchange Future | 10.99 | Put   | 382.21500     | 0.38221   |              | 393.63780      | 0.39364           | 382.215     | 15.71         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 16/03/2015 |        | Foreign Exchange Future | 11.00 | Call  | 1,318.94970   | 1.31895   |              | 1,300.98080    | 1.30098           | 1,318.950   | 15.72         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 16/03/2015 |        | Foreign Exchange Future | 11.00 | Put   | 386.14970     | 0.38615   |              | 397.68080      | 0.39768           | 386.150     | 15.72         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 16/03/2015 |        | Foreign Exchange Future | 11.01 | Call  | 1,312.90330   | 1.31290   |              | 1,295.05160    | 1.29505           | 1,312.903   | 15.73         | 0.00             | 0             | 0.00   |
| \$ / R           | On | 16/03/2015 |        | Foreign Exchange Future | 11.01 | Put   | 390.10330     | 0.39010   |              | 401.75160      | 0.40175           | 390.103     | 15.73         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 31/01/2014 |        | Any day expiry          |       |       | 11.14150      | 11.14150  |              | 11.12290       | 11.12290          |             | 18.90         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 31/01/2014 |        | Any day expiry          | 10.99 | Call  | 18,704.57380  | 0.18705   |              | 18,289.95150   | 0.18290           | 18,704.574  | 19.94         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 31/01/2014 |        | Any day expiry          | 10.99 | Put   | 3,554.57380   | 0.03555   |              | 4,999.95150    | 0.05000           | 3,554.574   | 19.94         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 31/01/2014 |        | Any day expiry          | 11.00 | Call  | 17,946.10200  | 0.17946   |              | 17,589.48820   | 0.17589           | 17,946.102  | 19.88         | 0.00             | 0             | 200.00 |
| \$ / R MAXI      | On | 31/01/2014 |        | Any day expiry          | 11.00 | Put   | 3,796.10200   | 0.03796   |              | 5,299.48820    | 0.05299           | 3,796.102   | 19.88         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 31/01/2014 |        | Any day expiry          | 11.01 | Call  | 17,200.86370  | 0.17201   |              | 16,902.40900   | 0.16902           | 17,200.864  | 19.81         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 31/01/2014 |        | Any day expiry          | 11.01 | Put   | 4,050.86370   | 0.04051   |              | 5,612.40900    | 0.05612           | 4,050.864   | 19.81         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 17/03/2014 |        | Foreign Exchange Future |       |       | 11.20980      | 11.20980  |              | 11.19670       | 11.19670          |             | 16.18         | 325,084.20       | 29            | 711.00 |
| \$ / R MAXI      | On | 17/03/2014 |        | Foreign Exchange Future | 10.33 | Call  | 89,619.54480  | 0.89620   |              | 88,447.52620   | 0.88448           | 89,619.545  | 14.72         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 17/03/2014 |        | Foreign Exchange Future | 10.33 | Put   | 1,639.54480   | 0.01640   |              | 1,777.52620    | 0.01778           | 1,639.545   | 14.72         | 0.00             | 0             | 200.00 |
| \$ / R MAXI      | On | 17/03/2014 |        | Foreign Exchange Future | 10.49 | Call  | 75,063.91370  | 0.75064   |              | 73,968.86070   | 0.73969           | 75,063.914  | 14.72         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 17/03/2014 |        | Foreign Exchange Future | 10.49 | Put   | 3,083.91370   | 0.03084   |              | 3,298.86070    | 0.03299           | 3,083.914   | 14.72         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 17/03/2014 |        | Foreign Exchange Future | 10.50 | Call  | 74,180.47630  | 0.74180   |              | 73,090.98130   | 0.73091           | 74,180.476  | 14.73         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 17/03/2014 |        | Foreign Exchange Future | 10.50 | Put   | 3,200.47630   | 0.03200   |              | 3,420.98130    | 0.03421           | 3,200.476   | 14.73         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 17/03/2014 |        | Foreign Exchange Future | 10.51 | Call  | 73,300.62120  | 0.73301   |              | 72,216.68960   | 0.72217           | 73,300.621  | 14.73         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 17/03/2014 |        | Foreign Exchange Future | 10.51 | Put   | 3,320.62120   | 0.03321   |              | 3,546.68960    | 0.03547           | 3,320.621   | 14.73         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 17/03/2014 |        | Foreign Exchange Future | 10.88 | Call  | 44,662.44250  | 0.44662   |              | 43,850.27960   | 0.43850           | 44,662.443  | 15.34         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 17/03/2014 |        | Foreign Exchange Future | 10.88 | Put   | 11,682.44250  | 0.11682   |              | 12,180.27960   | 0.12180           | 11,682.443  | 15.34         | 0.00             | 0             | 160.00 |
| \$ / R MAXI      | On | 13/06/2014 |        | Foreign Exchange Future |       |       | 11.37140      | 11.37140  |              | 11.35080       | 11.35080          |             | 16.44         | 0.00             | 0             | 207.00 |
| \$ / R MAXI      | On | 13/06/2014 |        | Foreign Exchange Future | 10.69 | Call  | 83,381.06950  | 0.83381   |              | 81,685.02400   | 0.81685           | 83,381.070  | 15.04         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 13/06/2014 |        | Foreign Exchange Future | 10.69 | Put   | 15,241.06950  | 0.15241   |              | 15,605.02400   | 0.15605           | 15,241.069  | 15.04         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 13/06/2014 |        | Foreign Exchange Future | 10.70 | Call  | 82,655.36310  | 0.82655   |              | 80,963.94920   | 0.80964           | 82,655.363  | 15.04         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 13/06/2014 |        | Foreign Exchange Future | 10.70 | Put   | 15,515.36310  | 0.15515   |              | 15,883.94920   | 0.15884           | 15,515.363  | 15.04         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 13/06/2014 |        | Foreign Exchange Future | 10.71 | Put   | 15,793.31830  | 0.15793   |              | 16,166.35050   | 0.16166           | 15,793.318  | 15.05         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 13/06/2014 |        | Foreign Exchange Future | 10.71 | Call  | 81,933.31830  | 0.81933   |              | 80,246.35050   | 0.80246           | 81,933.318  | 15.05         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 15/09/2014 |        | Foreign Exchange Future |       |       | 11.55290      | 11.55290  |              | 11.52920       | 11.52920          |             | 16.64         | 0.00             | 0             | 1.00   |
| \$ / R MAXI      | On | 15/09/2014 |        | Foreign Exchange Future | 10.64 | Put   | 19,031.29270  | 0.19031   |              | 19,863.67300   | 0.19864           | 19,031.293  | 14.93         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 15/09/2014 |        | Foreign Exchange Future | 10.64 | Call  | 110,321.29270 | 1.10321   |              | 108,783.67300  | 1.08784           | 110,321.293 | 14.93         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 15/09/2014 |        | Foreign Exchange Future | 10.65 | Call  | 109,606.10650 | 1.09606   |              | 108,075.40990  | 1.08075           | 109,606.107 | 14.94         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 15/09/2014 |        | Foreign Exchange Future | 10.65 | Put   | 19,316.10650  | 0.19316   |              | 20,155.40990   | 0.20155           | 19,316.106  | 14.94         | 0.00             | 0             | 0.00   |
| \$ / R MAXI      | On | 15/09/2014 |        | Foreign Exchange Future | 10.66 | Call  | 108,894.03520 | 1.08894   |              | 107,369.98540  | 1.07370           | 108,894.035 | 14.95         | 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 MAXI      | On 15/09/2014 | Foreign Exchange Future | 10.66 | Put   | 19,604.03520 | 0.19604   | 20,449.98540 | 0.20450        | 19,604.035        | 14.95      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future |       |       | 18.57460     | 18.57460  | 18.46440     | 18.46440       |                   | 16.03      | 109,051,476.60 | 5,871            | 39,879.00     |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 10.40 | Call  | 8,174.60000  | 8.17460   | 8,064.40000  | 8.06440        | 8,174.600         | 17.35      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 10.40 | Put   | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             | 17.35      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 12.85 | Call  | 5,724.60000  | 5.72460   | 5,614.44020  | 5.61444        | 5,724.600         | 17.35      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 12.85 | Put   | 0.00000      | 0.00000   | 0.04020      | 0.00004        | 0.000             | 17.35      | 0.00           | 0                | 327.00        |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 13.00 | Call  | 5,574.60000  | 5.57460   | 5,464.46070  | 5.46446        | 5,574.600         | 17.35      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 13.00 | Put   | 0.00000      | 0.00000   | 0.06070      | 0.00006        | 0.000             | 17.35      | 0.00           | 0                | 327.00        |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 14.25 | Call  | 4,324.66210  | 4.32466   | 4,214.86440  | 4.21486        | 4,324.662         | 20.47      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 14.25 | Put   | 0.06210      | 0.00006   | 0.46440      | 0.00046        | 0.062             | 20.47      | 0.00           | 0                | 327.00        |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 14.29 | Call  | 4,284.67770  | 4.28468   | 4,174.89500  | 4.17490        | 4,284.678         | 20.57      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 14.29 | Put   | 0.07770      | 0.00008   | 0.49500      | 0.00050        | 0.078             | 20.57      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 14.30 | Call  | 4,274.68200  | 4.27468   | 4,164.90300  | 4.16490        | 4,274.682         | 20.59      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 14.30 | Put   | 0.08200      | 0.00008   | 0.50300      | 0.00050        | 0.082             | 20.59      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 14.31 | Call  | 4,264.68660  | 4.26469   | 4,154.91110  | 4.15491        | 4,264.687         | 20.62      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 14.31 | Put   | 0.08660      | 0.00009   | 0.51110      | 0.00051        | 0.087             | 20.62      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 14.50 | Call  | 4,074.83070  | 4.07483   | 3,965.09220  | 3.96509        | 4,074.831         | 21.09      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 14.50 | Put   | 0.23070      | 0.00023   | 0.69220      | 0.00069        | 0.231             | 21.09      | 0.00           | 0                | 327.00        |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 15.40 | Call  | 3,177.14470  | 3.17714   | 3,067.15460  | 3.06715        | 3,177.145         | 20.47      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 15.40 | Put   | 2.54470      | 0.00254   | 2.75460      | 0.00275        | 2.545             | 20.47      | 0.00           | 0                | 7,500.00      |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 17.00 | Call  | 1,606.08830  | 1.60609   | 1,500.50880  | 1.50051        | 1,606.088         | 16.21      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 17.00 | Put   | 31.48830     | 0.03149   | 36.10880     | 0.03611        | 31.488            | 16.21      | 0.00           | 0                | 300.00        |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 18.00 | Call  | 758.52810    | 0.75853   | 684.19200    | 0.68419        | 758.528           | 15.29      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 18.00 | Put   | 183.92810    | 0.18393   | 219.79200    | 0.21979        | 183.928           | 15.29      | 0.00           | 0                | 300.00        |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 18.40 | Call  | 520.62300    | 0.52062   | 464.18650    | 0.46419        | 520.623           | 15.83      | 0.00           | 0                | 4,700.00      |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 18.40 | Put   | 346.02300    | 0.34602   | 399.78650    | 0.39979        | 346.023           | 15.83      | 0.00           | 0                | 0.00          |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 18.72 | Call  | 377.37340    | 0.37737   | 334.65410    | 0.33465        | 377.373           | 16.38      | 0.00           | 0                | 7,000.00      |
| £ / R            | On 17/03/2014 | Foreign Exchange Future | 18.72 | Put   | 522.77340    | 0.52277   | 590.25410    | 0.59025        | 522.773           | 16.38      | 0.00           | 0                | 0.00          |
| £ / R            | On 13/06/2014 | Foreign Exchange Future |       |       | 18.82950     | 18.82950  | 18.70590     | 18.70590       |                   | 16.00      | 1,129,770.00   | 60               | 4,886.00      |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 15.00 | Call  | 3,850.08730  | 3.85009   | 3,726.59530  | 3.72660        | 3,850.087         | 19.29      | 0.00           | 0                | 0.00          |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 15.00 | Put   | 20.58730     | 0.02059   | 20.69530     | 0.02070        | 20.587            | 19.29      | 0.00           | 0                | 1,123.00      |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.04 | Call  | 2,831.53550  | 2.83154   | 2,709.23810  | 2.70924        | 2,831.535         | 16.49      | 0.00           | 0                | 0.00          |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.04 | Put   | 42.03550     | 0.04204   | 43.33810     | 0.04334        | 42.036            | 16.49      | 0.00           | 0                | 0.00          |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.05 | Call  | 2,821.83480  | 2.82183   | 2,699.55820  | 2.69956        | 2,821.835         | 16.46      | 0.00           | 0                | 0.00          |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.05 | Put   | 42.33480     | 0.04233   | 43.65820     | 0.04366        | 42.335            | 16.46      | 0.00           | 0                | 0.00          |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.06 | Call  | 2,812.13650  | 2.81214   | 2,689.88100  | 2.68988        | 2,812.137         | 16.44      | 0.00           | 0                | 0.00          |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.06 | Put   | 42.63650     | 0.04264   | 43.98100     | 0.04398        | 42.636            | 16.44      | 0.00           | 0                | 0.00          |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.50 | Put   | 58.60130     | 0.05860   | 61.18910     | 0.06119        | 58.601            | 15.25      | 0.00           | 0                | 1,123.00      |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.50 | Call  | 2,388.10130  | 2.38810   | 2,267.08910  | 2.26709        | 2,388.101         | 15.25      | 0.00           | 0                | 0.00          |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.65 | Call  | 2,245.00430  | 2.24500   | 2,124.59250  | 2.12459        | 2,245.004         | 14.85      | 0.00           | 0                | 0.00          |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.65 | Put   | 65.50430     | 0.06550   | 68.69250     | 0.06869        | 65.504            | 14.85      | 0.00           | 0                | 25,500.00     |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.88 | Call  | 2,027.45410  | 2.02745   | 1,910.33430  | 1.91033        | 2,027.454         | 14.23      | 0.00           | 0                | 0.00          |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.88 | Put   | 77.95410     | 0.07795   | 84.43430     | 0.08443        | 77.954            | 14.23      | 0.00           | 0                | 50.00         |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 17.90 | Call  | 1,234.22280  | 1.23422   | 1,141.88040  | 1.14188        | 1,234.223         | 14.92      | 0.00           | 0                | 0.00          |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 17.90 | Put   | 304.72280    | 0.30472   | 335.98040    | 0.33598        | 304.723           | 14.92      | 0.00           | 0                | 4,000.00      |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 18.45 | Call  | 915.27760    | 0.91528   | 840.19290    | 0.84019        | 915.278           | 15.58      | 0.00           | 0                | 0.00          |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 18.45 | Put   | 535.77760    | 0.53578   | 584.29290    | 0.58429        | 535.778           | 15.58      | 0.00           | 0                | 400.00        |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 19.80 | Call  | 431.70280    | 0.43170   | 392.76160    | 0.39276        | 431.703           | 17.55      | 0.00           | 0                | 12,000.00     |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 19.80 | Put   | 1,402.20280  | 1.40220   | 1,486.86160  | 1.48686        | 1,402.203         | 17.55      | 0.00           | 0                | 0.00          |
| £ / R            | On 15/09/2014 | Foreign Exchange Future |       |       | 19.11580     | 19.11580  | 18.98530     | 18.98530       |                   | 16.33      | 286,737.00     | 15               | 325.00        |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 16.84 | Call  | 2,436.72850  | 2.43673   | 2,311.42860  | 2.31143        | 2,436.729         | 15.09      | 0.00           | 0                | 0.00          |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 16.84 | Put   | 160.92850    | 0.16093   | 166.12860    | 0.16613        | 160.929           | 15.09      | 0.00           | 0                | 0.00          |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 16.85 | Call  | 2,427.97430  | 2.42797   | 2,302.71500  | 2.30272        | 2,427.974         | 15.08      | 0.00           | 0                | 0.00          |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 16.85 | Put   | 162.17430    | 0.16217   | 167.41500    | 0.16741        | 162.174           | 15.08      | 0.00           | 0                | 0.00          |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 16.86 | Put   | 163.43180    | 0.16343   | 168.71020    | 0.16871        | 163.432           | 15.07      | 0.00           | 0                | 0.00          |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 16.86 | Call  | 2,419.23180  | 2.41923   | 2,294.01020  | 2.29401        | 2,419.232         | 15.07      | 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 |        |            | 19.40430    |       | 19.40430  |             | 19.26540     | 19.26540       |                   | 16.64      | 0.00          | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.54  | Call       | 2,218.88470 |       | 2.21888   | 2,100.75790 | 2.10076      | 2,218.885      |                   | 14.96      | 0.00          | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.54  | Put        | 354.58470   |       | 0.35458   | 375.35790   | 0.37536      | 354.585        |                   | 14.96      | 0.00          | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.55  | Call       | 2,211.75450 |       | 2.21175   | 2,093.81880 | 2.09382      | 2,211.755      |                   | 14.97      | 0.00          | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.55  | Put        | 357.45450   |       | 0.35745   | 378.41880   | 0.37842      | 357.454        |                   | 14.97      | 0.00          | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.56  | Call       | 2,204.63410 |       | 2.20463   | 2,086.90100 | 2.08690      | 2,204.634      |                   | 14.97      | 0.00          | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.56  | Put        | 360.33410   |       | 0.36033   | 381.50100   | 0.38150      | 360.334        |                   | 14.97      | 0.00          | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 18.50  | Call       | 1,606.96070 |       | 1.60696   | 0.00000     | 0.00000      | 1,606.961      |                   | 15.52      | 0.00          | 0                | 0.00          |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 18.50  | Put        | 702.66070   |       | 0.70266   | 0.00000     | 0.00000      | 702.661        |                   | 15.52      | 351,330.35    | 500              | 500.00        |
| £ / R            | On 23/01/2015 | Any day expiry          |        |            | 19.54510    |       | 19.54510  | 19.40280    | 19.40280     |                |                   | 16.69      | 0.00          | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.22  | Call       | 1,928.83910 |       | 1.92884   | 1,822.12360 | 1.82212      | 1,928.839      |                   | 15.33      | 0.00          | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.22  | Put        | 603.73910   |       | 0.60374   | 639.32360   | 0.63932      | 603.739        |                   | 15.33      | 0.00          | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.09  | Put        | 1,024.53160 |       | 1.02453   | 1,083.42850 | 1.08343      | 1,024.532      |                   | 16.18      | 0.00          | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.09  | Call       | 1,479.63160 |       | 1.47963   | 1,396.22850 | 1.39623      | 1,479.632      |                   | 16.18      | 0.00          | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.10  | Call       | 1,475.30560 |       | 1.47531   | 1,392.09620 | 1.39210      | 1,475.306      |                   | 16.19      | 0.00          | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.10  | Put        | 1,030.20560 |       | 1.03021   | 1,089.29620 | 1.08930      | 1,030.206      |                   | 16.19      | 0.00          | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.11  | Call       | 1,471.00130 |       | 1.47100   | 1,387.98570 | 1.38799      | 1,471.001      |                   | 16.21      | 0.00          | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.11  | Put        | 1,035.90130 |       | 1.03590   | 1,095.18570 | 1.09519      | 1,035.901      |                   | 16.21      | 0.00          | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.04  | Put        | 2,343.97280 |       | 2.34397   | 2,434.64450 | 2.43464      | 2,343.973      |                   | 18.39      | 0.00          | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.04  | Call       | 849.07280   |       | 0.84907   | 797.44450   | 0.79744      | 849.073        |                   | 18.39      | 0.00          | 0                | 9,605.00      |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future |        |            | 0.10915     |       | 0.10915   | 0.10947     | 0.10947      |                |                   | 14.64      | 1,091.47      | 10               | 110.00        |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future | 0.09   | Call       | 1,915.80030 |       | 0.01916   | 1,948.64380 | 0.01949      | 1,915.800      |                   | 20.30      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future | 0.09   | Put        | 1.10030     |       | 0.00001   | 1.24380     | 0.00001      | 1.100          |                   | 20.30      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future | 0.10   | Call       | 926.77480   |       | 0.00927   | 957.32870   | 0.00957      | 926.775        |                   | 14.64      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future | 0.10   | Put        | 12.07480    |       | 0.00012   | 9.92870     | 0.00010      | 12.075         |                   | 14.64      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future | 0.11   | Call       | 207.67740   |       | 0.00208   | 231.37030   | 0.00231      | 207.677        |                   | 15.49      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 17/03/2014 | Foreign Exchange Future | 0.11   | Put        | 292.97740   |       | 0.00293   | 283.97030   | 0.00284      | 292.977        |                   | 15.49      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future |        |            | 0.11078     |       | 0.11078   | 0.11104     | 0.11104      |                |                   | 14.60      | 2,769.50      | 25               | 12,834.00     |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.09   | Call       | 2,091.96600 |       | 0.02092   | 2,117.44550 | 0.02117      | 2,091.966      |                   | 18.30      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.09   | Put        | 13.96600    |       | 0.00014   | 13.34550    | 0.00013      | 13.966         |                   | 18.30      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.10   | Call       | 1,137.03350 |       | 0.01137   | 1,164.17290 | 0.01164      | 1,137.034      |                   | 14.60      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.10   | Put        | 59.03350    |       | 0.00059   | 60.07290    | 0.00060      | 59.034         |                   | 14.60      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.11   | Call       | 483.29070   |       | 0.00483   | 506.93260   | 0.00507      | 483.291        |                   | 16.43      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.11   | Put        | 405.29070   |       | 0.00405   | 402.83260   | 0.00403      | 405.291        |                   | 16.43      | 0.00          | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future |        |            | 15.31280    |       | 15.31280  | 15.32100    | 15.32100     |                |                   | 15.38      | 87,282,960.00 | 5,700            | 92,443.00     |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.49  | Call       | 2,824.57610 |       | 2.82458   | 2,832.05200 | 2.83205      | 2,824.576      |                   | 21.66      | 0.00          | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.49  | Put        | 1.77610     |       | 0.00178   | 1.05200     | 0.00105      | 1.776          |                   | 21.66      | 0.00          | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.50  | Call       | 2,814.59820 |       | 2.81460   | 2,822.06690 | 2.82207      | 2,814.598      |                   | 21.61      | 0.00          | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.50  | Put        | 1.79820     |       | 0.00180   | 1.06690     | 0.00107      | 1.798          |                   | 21.61      | 0.00          | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.51  | Call       | 2,804.62050 |       | 2.80462   | 2,812.08190 | 2.81208      | 2,804.620      |                   | 21.56      | 0.00          | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.51  | Put        | 1.82050     |       | 0.00182   | 1.08190     | 0.00108      | 1.821          |                   | 21.56      | 0.00          | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.65  | Call       | 2,664.96730 |       | 2.66497   | 2,672.31930 | 2.67232      | 2,664.967      |                   | 20.90      | 0.00          | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.65  | Put        | 2.16730     |       | 0.00217   | 1.31930     | 0.00132      | 2.167          |                   | 20.90      | 0.00          | 0                | 500.00        |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.85  | Call       | 2,465.59590 |       | 2.46560   | 2,472.76180 | 2.47276      | 2,465.596      |                   | 19.95      | 0.00          | 0                | 0.00          |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 12.85  | Put        | 2.79590     |       | 0.00280   | 1.76180     | 0.00176      | 2.796          |                   | 19.95      | 0.00          | 0                | 8,800.00      |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 15.35  | Call       | 329.32030   |       | 0.32932   | 290.26890   | 0.29027      | 329.320        |                   | 15.51      | 0.00          | 0                | 5,500.00      |
| € / R            | On 17/03/2014 | Foreign Exchange Future | 15.35  | Put        | 366.52030   |       | 0.36652   | 319.26890   | 0.31927      | 366.520        |                   | 15.51      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future |        |            | 15.53310    |       | 15.53310  | 15.53170    | 15.53170     |                |                   | 15.59      | 450,459.90    | 29               | 22,383.00     |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.79  | Call       | 1,807.44890 |       | 1.80745   | 1,790.35210 | 1.79035      | 1,807.449      |                   | 15.16      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.79  | Put        | 64.34890    |       | 0.06435   | 48.65210    | 0.04865      | 64.349         |                   | 15.16      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.80  | Call       | 1,798.15490 |       | 1.79815   | 1,780.86120 | 1.78086      | 1,798.155      |                   | 15.14      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.80  | Put        | 65.05490    |       | 0.06505   | 49.16120    | 0.04916      | 65.055         |                   | 15.14      | 0.00          | 0                | 27,500.00     |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.81  | Call       | 1,788.87030 |       | 1.78887   | 1,771.37740 | 1.77138      | 1,788.870      |                   | 15.11      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.81  | Put        | 65.77030    |       | 0.06577   | 49.67740    | 0.04968      | 65.770         |                   | 15.11      | 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 | 13.85  | Call       | 1,751.81070 |       | 1.75181   | 1,733.49900 | 1.73350      |                | 1,751.811         | 15.02      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.85  | Put        | 68.71070    |       | 0.06871   | 51.79900    | 0.05180      |                | 68.711            | 15.02      | 0.00          | 0                | 8,800.00      |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.85  | Call       | 955.06610   |       | 0.95507   | 911.57920   | 0.91158      |                | 955.066           | 14.74      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.85  | Put        | 271.96610   |       | 0.27197   | 229.87920   | 0.22988      |                | 271.966           | 14.74      | 0.00          | 0                | 5,000.00      |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 16.40  | Call       | 328.83540   |       | 0.32884   | 289.26540   | 0.28927      |                | 328.835           | 17.33      | 0.00          | 0                | 12,500.00     |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 16.40  | Put        | 1,195.73540 |       | 1.19574   | 1,157.56540 | 1.15757      |                | 1,195.735         | 17.33      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future |        |            | 15.78180    |       | 15.78180  | 15.77770    | 15.77770     |                |                   | 15.99      | 78,909.00     | 5                | 875.00        |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.34  | Call       | 1,645.24600 |       | 1.64525   | 1,613.15540 | 1.61316      |                | 1,645.246         | 14.68      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.34  | Put        | 203.44600   |       | 0.20345   | 175.45540   | 0.17546      |                | 203.446           | 14.68      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.35  | Call       | 1,637.57060 |       | 1.63757   | 1,605.29160 | 1.60529      |                | 1,637.571         | 14.68      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.35  | Put        | 205.77060   |       | 0.20577   | 177.59160   | 0.17759      |                | 205.771           | 14.68      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.36  | Call       | 1,629.91400 |       | 1.62991   | 1,597.44650 | 1.59745      |                | 1,629.914         | 14.68      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.36  | Put        | 208.11400   |       | 0.20811   | 179.74650   | 0.17975      |                | 208.114           | 14.68      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future |        |            | 16.03600    |       | 16.03600  | 16.02760    | 16.02760     |                |                   | 16.15      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.69  | Call       | 2,477.15520 |       | 2.47716   | 2,451.74570 | 2.45175      |                | 2,477.155         | 14.88      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.69  | Put        | 131.15520   |       | 0.13116   | 114.14570   | 0.11415      |                | 131.155           | 14.88      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.70  | Put        | 132.49680   |       | 0.13250   | 115.38480   | 0.11538      |                | 132.497           | 14.88      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.70  | Call       | 2,468.49680 |       | 2.46850   | 2,442.98480 | 2.44298      |                | 2,468.497         | 14.88      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.71  | Call       | 2,459.84630 |       | 2.45985   | 2,434.23450 | 2.43423      |                | 2,459.846         | 14.87      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.71  | Put        | 133.84630   |       | 0.13385   | 116.63450   | 0.11663      |                | 133.846           | 14.87      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 16.30740    |       | 16.30740  | 16.29770    | 16.29770     |                |                   | 16.57      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.94  | Call       | 1,827.08310 |       | 1.82708   | 1,791.23460 | 1.79123      |                | 1,827.083         | 15.08      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.94  | Put        | 459.68310   |       | 0.45968   | 433.53460   | 0.43353      |                | 459.683           | 15.08      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.95  | Put        | 463.31900   |       | 0.46332   | 437.10520   | 0.43711      |                | 463.319           | 15.08      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.95  | Call       | 1,820.71900 |       | 1.82072   | 1,784.80520 | 1.78481      |                | 1,820.719         | 15.08      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.96  | Call       | 1,814.37220 |       | 1.81437   | 1,778.38770 | 1.77839      |                | 1,814.372         | 15.09      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.96  | Put        | 466.97220   |       | 0.46697   | 440.68770   | 0.44069      |                | 466.972           | 15.09      | 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 06/02/2014 | Index Future            |        |            | 406.11600   |       | 406.11600 | 407.96600   | 407.96600    |                |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 08/05/2014 | Index Future            |        |            | 411.51400   |       | 411.51400 | 413.39000   | 413.39000    |                |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 07/08/2014 | Index Future            |        |            | 417.29700   |       | 417.29700 | 420.00000   | 420.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 06/02/2014 | Index Future            |        |            | 474.87300   |       | 474.87300 | 478.33200   | 478.33200    |                |                   |            | 0.00          | 0                | 1.00          |
| AL7T             | On 08/05/2014 | Index Future            |        |            | 481.18400   |       | 481.18400 | 484.69200   | 484.69200    |                |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 07/08/2014 | Index Future            |        |            | 487.94700   |       | 487.94700 | 492.00000   | 492.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 06/02/2014 | Index Future            |        |            | 428.37400   |       | 428.37400 | 431.37700   | 431.37700    |                |                   |            | 0.00          | 0                | 723.00        |
| ALBI             | On 08/05/2014 | Index Future            |        |            | 434.06800   |       | 434.06800 | 437.11300   | 437.11300    |                |                   |            | 0.00          | 0                | 118.00        |
| ALBI             | On 07/08/2014 | Index Future            |        |            | 440.16900   |       | 440.16900 | 443.26600   | 443.26600    |                |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 06/11/2014 | Index Future            |        |            | 446.67000   |       | 446.67000 | 450.00000   | 450.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future |        |            | 9.76810     |       | 9.76810   | 9.71370     | 9.71370      |                |                   | 11.75      | 488,405.00    | 50               | 9,653.00      |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future | 9.49   | Call       | 335.80460   |       | 0.33580   | 299.49300   | 0.29949      |                | 335.805           | 11.35      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future | 9.49   | Put        | 57.70460    |       | 0.05770   | 75.79300    | 0.07579      |                | 57.705            | 11.35      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future | 9.50   | Put        | 60.42150    |       | 0.06042   | 79.12290    | 0.07912      |                | 60.421            | 11.36      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future | 9.50   | Call       | 328.52150   |       | 0.32852   | 292.82290   | 0.29282      |                | 328.522           | 11.36      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future | 9.51   | Call       | 321.32630   |       | 0.32133   | 286.24700   | 0.28625      |                | 321.326           | 11.38      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 17/03/2014 | Foreign Exchange Future | 9.51   | Put        | 63.22630    |       | 0.06323   | 82.54700    | 0.08255      |                | 63.226            | 11.38      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future |        |            | 9.85180     |       | 9.85180   | 9.79150     | 9.79150      |                |                   | 11.93      | 108,369.80    | 11               | 1,641.00      |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.20   | Call       | 716.20880   |       | 0.71621   | 667.46890   | 0.66747      |                | 716.209           | 11.87      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.20   | Put        | 64.40880    |       | 0.06441   | 75.96890    | 0.07597      |                | 64.409            | 11.87      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.70   | Call       | 366.57890   |       | 0.36658   | 335.40970   | 0.33541      |                | 366.579           | 11.90      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.70   | Put        | 214.77890   |       | 0.21478   | 243.90970   | 0.24391      |                | 214.779           | 11.90      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.89   | Call       | 270.62680   |       | 0.27063   | 247.69090   | 0.24769      |                | 270.627           | 12.00      | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.89   | Put        | 308.82680   |       | 0.30883     |           | 346.19090    | 0.34619        | 308.827           | 12.00      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.90   | Call       | 266.38070   |       | 0.26638     |           | 243.77610    | 0.24378        | 266.381           | 12.01      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.90   | Put        | 314.58070   |       | 0.31458     |           | 352.27610    | 0.35228        | 314.581           | 12.01      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.91   | Call       | 262.18880   |       | 0.26219     |           | 239.91540    | 0.23992        | 262.189           | 12.03      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.91   | Put        | 320.38880   |       | 0.32039     |           | 358.41540    | 0.35842        | 320.389           | 12.03      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 10.70  | Put        | 914.19830   |       | 0.91420     |           | 968.51300    | 0.96851        | 914.198           | 13.17      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 10.70  | Call       | 65.99830    |       | 0.06600     |           | 60.01300     | 0.06001        | 65.998            | 13.17      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future |        |            | 9.94850     |       | 9.94850     |           | 9.88610      | 9.88610        |                   | 12.11      | 0.00          | 0                | 2,750.00      |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.54   | Call       | 610.68230   |       | 0.61068     |           | 571.20350    | 0.57120        | 610.682           | 12.01      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.54   | Put        | 202.18230   |       | 0.20218     |           | 225.10350    | 0.22510        | 202.182           | 12.01      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.55   | Call       | 604.25180   |       | 0.60425     |           | 565.05430    | 0.56505        | 604.252           | 12.01      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.55   | Put        | 205.75180   |       | 0.20575     |           | 228.95430    | 0.22895        | 205.752           | 12.01      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.56   | Call       | 597.85990   |       | 0.59786     |           | 558.94720    | 0.55895        | 597.860           | 12.02      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.56   | Put        | 209.35990   |       | 0.20936     |           | 232.84720    | 0.23285        | 209.360           | 12.02      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future |        |            | 10.04900    |       | 10.04900    |           | 9.98390      | 9.98390        |                   | 12.24      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.59   | Put        | 252.77900   |       | 0.25278     |           | 275.87980    | 0.27588        | 252.779           | 12.16      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.59   | Call       | 711.77900   |       | 0.71178     |           | 669.77980    | 0.66978        | 711.779           | 12.16      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.60   | Call       | 705.47580   |       | 0.70548     |           | 663.76630    | 0.66377        | 705.476           | 12.17      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.60   | Put        | 256.47580   |       | 0.25648     |           | 279.86630    | 0.27987        | 256.476           | 12.17      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.61   | Call       | 699.20770   |       | 0.69921     |           | 657.78860    | 0.65779        | 699.208           | 12.17      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.61   | Put        | 260.20770   |       | 0.26021     |           | 283.88860    | 0.28389        | 260.208           | 12.17      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future |        |            | 10.13190    |       | 10.13190    |           | 10.09120     | 10.09120       |                   | 17.09      | 0.00          | 0                | 75.00         |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.94   | Call       | 355.21280   |       | 0.35521     |           | 321.76160    | 0.32176        | 355.213           | 16.88      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.94   | Put        | 163.31280   |       | 0.16331     |           | 170.56160    | 0.17056        | 163.313           | 16.88      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.95   | Call       | 349.33890   |       | 0.34934     |           | 316.08970    | 0.31609        | 349.339           | 16.89      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.95   | Put        | 167.43890   |       | 0.16744     |           | 174.88970    | 0.17489        | 167.439           | 16.89      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.96   | Call       | 343.53110   |       | 0.34353     |           | 310.48520    | 0.31049        | 343.531           | 16.90      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.96   | Put        | 171.63110   |       | 0.17163     |           | 179.28520    | 0.17929        | 171.631           | 16.90      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future |        |            | 10.25640    |       | 10.25640    |           | 10.20950     | 10.20950       |                   | 15.40      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.84   | Call       | 608.30840   |       | 0.60831     |           | 575.99490    | 0.57599        | 608.308           | 14.78      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.84   | Put        | 191.90840   |       | 0.19191     |           | 206.49490    | 0.20649        | 191.908           | 14.78      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.85   | Call       | 602.06620   |       | 0.60207     |           | 569.90360    | 0.56990        | 602.066           | 14.79      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.85   | Put        | 195.66620   |       | 0.19567     |           | 210.40360    | 0.21040        | 195.666           | 14.79      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.86   | Put        | 199.46910   |       | 0.19947     |           | 214.35520    | 0.21436        | 199.469           | 14.81      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.86   | Call       | 595.86910   |       | 0.59587     |           | 563.85520    | 0.56386        | 595.869           | 14.81      | 0.00          | 0                | 0.00          |
| CF CANDO CAFC    | On 12/12/2014 | Can-Do Future           |        |            | 456.76480   |       | 456.76480   |           | -451.69520   | -451.69520     |                   |            | 0.00          | 0                | 2,304.00      |
| CF CANDO CAFE    | On 12/12/2014 | Can-Do Future           |        |            | 1,041.86100 |       | 1,041.86100 |           | 1,031.41700  | 1,031.41700    |                   |            | 0.00          | 0                | 26,600.00     |
| CF CANDO CAFH    | On 12/12/2014 | Can-Do Future           |        |            | 1,126.28180 |       | 1,126.28180 |           | 1,115.43080  | 1,115.43080    |                   |            | 0.00          | 0                | 3,784.00      |
| CF CANDO CAFI    | On 17/03/2014 | Can-Do Future           |        |            | 139.05510   |       | 139.05510   |           | 152.91940    | 152.91940      |                   |            | 0.00          | 0                | 2,500.00      |
| CF CANDO CAFJ    | On 12/12/2014 | Can-Do Future           |        |            | 815.38420   |       | 815.38420   |           | 561.38770    | 561.38770      |                   |            | 0.00          | 0                | 4,488.00      |
| CF CANDO CAFK    | On 12/12/2014 | Can-Do Future           |        |            | 1,016.59690 |       | 1,016.59690 |           | 1,005.97780  | 1,005.97780    |                   |            | 0.00          | 0                | 1,871.00      |
| CF CANDO CAFM    | On 15/09/2014 | Can-Do Future           |        |            | 130.53170   |       | 130.53170   |           | 137.99920    | 137.99920      |                   |            | 0.00          | 0                | 5,000.00      |
| CF CANDO CAFN    | On 17/02/2014 | Can-Do Future           |        |            | 87.79920    |       | 87.79920    |           | 85.00000     | 85.00000       |                   |            | 212,750.00    | 2,500            | 2,500.00      |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future |        |            | 12.49700    |       | 12.49700    |           | 12.51530     | 12.51530       |                   | 15.46      | 0.00          | 0                | 469.00        |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield     | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-----------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.29  | Call       | 1,222.66320 |           | 1.22266   | 1,239.46460 | 1.23946      |                | 1,222.663         | 16.93      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.29  | Put        | 15.66320    |           | 0.01566   | 14.16460    | 0.01416      |                | 15.663            | 16.93      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.30  | Call       | 1,213.03070 |           | 1.21303   | 1,229.78340 | 1.22978      |                | 1,213.031         | 16.89      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.30  | Put        | 16.03070    |           | 0.01603   | 14.48340    | 0.01448      |                | 16.031            | 16.89      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.31  | Call       | 1,203.40670 |           | 1.20341   | 1,220.10990 | 1.22011      |                | 1,203.407         | 16.85      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.31  | Put        | 16.40670    |           | 0.01641   | 14.80990    | 0.01481      |                | 16.407            | 16.85      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future |        |            | 12.68750    | 12.68750  |           | 12.69820    | 12.69820     |                |                   | 15.63      | 0.00          | 0                | 75.00         |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.59  | Call       | 1,180.23720 |           | 1.18024   | 1,176.49420 | 1.17649      |                | 1,180.237         | 14.28      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.59  | Put        | 82.73720    |           | 0.08274   | 68.29420    | 0.06829      |                | 82.737            | 14.28      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.60  | Call       | 1,171.99940 |           | 1.17200   | 1,168.11410 | 1.16811      |                | 1,171.999         | 14.29      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.60  | Put        | 84.49940    |           | 0.08450   | 69.91410    | 0.06991      |                | 84.499            | 14.29      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.61  | Call       | 1,163.78720 |           | 1.16379   | 1,159.76210 | 1.15976      |                | 1,163.787         | 14.30      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.61  | Put        | 86.28720    |           | 0.08629   | 71.56210    | 0.07156      |                | 86.287            | 14.30      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future |        |            | 1.85300     | 1.85300   |           | 1.84950     | 1.84950      |                |                   | 16.18      | 0.00          | 0                | 250.00        |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.69   | Call       | 1,650.28320 |           | 0.16503   | 1,617.18790 | 0.16172      |                | 1,650.283         | 15.22      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.69   | Put        | 20.28320    |           | 0.00203   | 22.18790    | 0.00222      |                | 20.283            | 15.22      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.70   | Call       | 1,556.29220 |           | 0.15563   | 1,523.65640 | 0.15237      |                | 1,556.292         | 15.24      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.70   | Put        | 26.29220    |           | 0.00263   | 28.65640    | 0.00287      |                | 26.292            | 15.24      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.71   | Call       | 1,463.69730 |           | 0.14637   | 1,431.59920 | 0.14316      |                | 1,463.697         | 15.26      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.71   | Put        | 33.69730    |           | 0.00337   | 36.59920    | 0.00366      |                | 33.697            | 15.26      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future |        |            | 1.87510     | 1.87510   |           | 1.87070     | 1.87070      |                |                   | 16.55      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.69   | Call       | 1,960.68960 |           | 0.19607   | 1,921.68030 | 0.19217      |                | 1,960.690         | 15.18      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.69   | Put        | 109.68960   |           | 0.01097   | 114.68030   | 0.01147      |                | 109.690           | 15.18      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.70   | Call       | 1,874.21030 |           | 0.18742   | 1,836.15080 | 0.18362      |                | 1,874.210         | 15.13      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.70   | Put        | 123.21030   |           | 0.01232   | 129.15080   | 0.01292      |                | 123.210           | 15.13      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.71   | Put        | 140.33390   |           | 0.01403   | 146.69760   | 0.01467      |                | 140.334           | 15.15      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.71   | Call       | 1,791.33390 |           | 0.17913   | 1,753.69760 | 0.17537      |                | 1,791.334         | 15.15      | 0.00          | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             |        |            | 113.41638   | 113.41638 |           | 114.16063   | 114.16063    |                |                   | 0.00       | 0.00          | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             | 110.99 | Put        | 0.00000     | 0.00000   |           | 0.00000     | 0.00000      |                | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             | 110.99 | Call       | 2,426.38000 | 2.42638   |           | 3,170.63000 | 3.17063      |                | 2,426.380         | 0.00       | 0.00          | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             | 111.00 | Call       | 2,416.38000 | 2.41638   |           | 3,160.63000 | 3.16063      |                | 2,416.380         | 0.00       | 0.00          | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             | 111.00 | Put        | 0.00000     | 0.00000   |           | 0.00000     | 0.00000      |                | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             | 111.01 | Call       | 2,406.38000 | 2.40638   |           | 3,150.63000 | 3.15063      |                | 2,406.380         | 0.00       | 0.00          | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             | 111.01 | Put        | 0.00000     | 0.00000   |           | 0.00000     | 0.00000      |                | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             |        |            | 113.51741   | 113.51741 |           | 114.00000   | 114.00000    |                |                   | 0.00       | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 113.99 | Call       | 0.00000     | 0.00000   |           | 0.00000     | 0.00000      |                | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 113.99 | Put        | 472.59000   | 0.47259   |           | 0.00000     | 0.00000      |                | 472.590           | 0.00       | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 114.00 | Call       | 0.00000     | 0.00000   |           | 0.00000     | 0.00000      |                | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 114.00 | Put        | 482.59000   | 0.48259   |           | 0.00000     | 0.00000      |                | 482.590           | 0.00       | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 114.01 | Call       | 0.00000     | 0.00000   |           | 0.00000     | 0.00000      |                | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 114.01 | Put        | 492.59000   | 0.49259   |           | 0.00000     | 0.00000      |                | 492.590           | 0.00       | 0.00          | 0                | 0.00          |
| ES18A            | On 20/04/2018 | Price Contribution      |        |            | 100.00000   | 100.00000 |           | 100.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 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 06/02/2014 | Bond Future             |        |            | 10.04777    | 81.43313  |           | 9.92866     | 82.27807     |                |                   | 0.00       | 0.00          | 0                | 6,292.00      |
| ES33             | On 06/02/2014 | Bond Future             | 9.54   | Call       | 0.00000     | 0.00000   |           | 0.00000     | 0.00000      |                | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| ES33             | On 06/02/2014 | Bond Future             | 9.54   | Put        | 3,703.04000 | 3.70304   |           | 2,858.10000 | 2.85810      |                | 3,703.040         | 0.00       | 0.00          | 0                | 0.00          |
| ES33             | On 06/02/2014 | Bond Future             | 9.55   | Call       | 0.00000     | 0.00000   |           | 0.00000     | 0.00000      |                | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| ES33             | On 06/02/2014 | Bond Future             | 9.55   | Put        | 3,627.51000 | 3.62751   |           | 2,782.57000 | 2.78257      |                | 3,627.510         | 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 |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|---------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ES33             | On 06/02/2014 | Bond Future        | 9.56   | Call       | 0.00000       |       | 0.00000   |               | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/02/2014 | Bond Future        | 9.56   | Put        | 3,552.09000   |       | 3.55209   | 2,707.15000   | 2.70715      | 3,552.090      | 3,552.090         |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        |        |            | 10.17725      |       | 78.73344  | 10.05405      | 79.58974     |                |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        | 9.54   | Put        | 4,592.77000   |       | 4.59277   | 3,736.47000   | 3.73647      | 4,592.770      | 4,592.770         |            | 0.00          | 0                | 0.00          |
| 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        | 9.55   | 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        | 4,517.48000   |       | 4.51748   | 3,661.18000   | 3.66118      | 4,517.480      | 4,517.480         |            | 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        | 4,442.29000   |       | 4.44229   | 3,585.99000   | 3.58599      | 4,442.290      | 4,442.290         |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        |        |            | 10.30185      |       | 79.73214  | 10.17000      | 10.17000     |                |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.14  | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.14  | Put        | 1,105.84000   |       | 1.10584   | 0.00000       | 0.00000      | 1,105.840      | 1,105.840         |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.15  | Put        | 1,036.80000   |       | 1.03680   | 0.00000       | 0.00000      | 1,036.800      | 1,036.800         |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.15  | Call       | 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       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.16  | Put        | 967.85000     |       | 0.96785   | 0.00000       | 0.00000      | 967.850        | 967.850           |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        |        |            | 10.42497      |       | 77.12942  | 10.30000      | 10.30000     |                |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.29  | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.29  | Put        | 902.75000     |       | 0.90275   | 0.00000       | 0.00000      | 902.750        | 902.750           |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.30  | Call       | 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        | 835.29000     |       | 0.83529   | 0.00000       | 0.00000      | 835.290        | 835.290           |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.31  | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.31  | Put        | 767.93000     |       | 0.76793   | 0.00000       | 0.00000      | 767.930        | 767.930           |            | 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 06/02/2014 | GOVI               |        |            | 428.10100     |       | 428.10100 | 430.94900     | 430.94900    |                |                   |            | 12,843,030.00 | 3                | 486.00        |
| GOVI             | On 06/02/2014 | GOVI               | 439.99 | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/02/2014 | GOVI               | 439.99 | Put        | 118,890.00000 |       | 11.88900  | 90,410.00000  | 9.04100      | 118,890.000    | 118,890.000       |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/02/2014 | GOVI               | 440.00 | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/02/2014 | GOVI               | 440.00 | Put        | 118,990.00000 |       | 11.89900  | 90,510.00000  | 9.05100      | 118,990.000    | 118,990.000       |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/02/2014 | GOVI               | 440.01 | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/02/2014 | GOVI               | 440.01 | Put        | 119,090.00000 |       | 11.90900  | 90,610.00000  | 9.06100      | 119,090.000    | 119,090.000       |            | 0.00          | 0                | 0.00          |
| GOVI             | On 08/05/2014 | GOVI               |        |            | 433.79100     |       | 433.79100 | 436.67900     | 436.67900    |                |                   |            | 8,675,820.00  | 2                | 2.00          |
| 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        | 81,990.00000  |       | 8.19900   | 53,110.00000  | 5.31100      | 81,990.000     | 81,990.000        |            | 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        | 82,090.00000  |       | 8.20900   | 53,210.00000  | 5.32100      | 82,090.000     | 82,090.000        |            | 0.00          | 0                | 0.00          |
| GOVI             | On 08/05/2014 | GOVI               | 442.01 | Put        | 82,190.00000  |       | 8.21900   | 53,310.00000  | 5.33100      | 82,190.000     | 82,190.000        |            | 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 07/08/2014 | GOVI               |        |            | 439.88800     |       | 439.88800 | 442.82600     | 442.82600    |                |                   |            | 0.00          | 0                | 0.00          |
| 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        | 201,020.00000 |       | 20.10200  | 171,640.00000 | 17.16400     | 201,020.000    | 201,020.000       |            | 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               | 460.00 | Put        | 201,120.00000 |       | 20.11200  | 171,740.00000 | 17.17400     | 201,120.000    | 201,120.000       |            | 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        | 201,220.00000 |       | 20.12200  | 171,840.00000 | 17.18400     | 201,220.000    | 201,220.000       |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               |        |            | 446.38500     |       | 446.38500 | 449.00000     | 449.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 448.99 | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 448.99 | Put        | 26,050.00000  |       | 2.60500   | 0.00000       | 0.00000      | 26,050.000     | 26,050.000        |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 449.00 | Put        | 26,150.00000  |       | 2.61500   | 0.00000       | 0.00000      | 26,150.000     | 26,150.000        |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 449.00 | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 449.01 | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 449.01 | Put        | 26,250.00000  |       | 2.62500   | 0.00000       | 0.00000      | 26,250.000     | 26,250.000        |            | 0.00          | 0                | 0.00          |
| I2025            | On 06/02/2014 | Bond Future        |        |            | 109.33339     |       | 109.33339 | 109.93037     | 109.93037    |                |                   |            | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| I2025            | On 06/02/2014 | Bond Future        | 110.99 | Call       | 0.00000     |       | 0.00000   |             | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2025            | On 06/02/2014 | Bond Future        | 110.99 | Put        | 1,656.61000 |       | 1.65661   | 1,059.63000 | 1.05963      | 1,656.610      | 1,656.610         | 0.00       | 0.00          | 0                | 0.00          |
| I2025            | On 06/02/2014 | Bond Future        | 111.00 | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2025            | On 06/02/2014 | Bond Future        | 111.00 | Put        | 1,666.61000 |       | 1.66661   | 1,069.63000 | 1.06963      | 1,666.610      | 1,666.610         | 0.00       | 0.00          | 0                | 0.00          |
| I2025            | On 06/02/2014 | Bond Future        | 111.01 | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2025            | On 06/02/2014 | Bond Future        | 111.01 | Put        | 1,676.61000 |       | 1.67661   | 1,079.63000 | 1.07963      | 1,676.610      | 1,676.610         | 0.00       | 0.00          | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        |        |            | 110.80053   |       | 110.80053 | 111.50000   | 111.50000    |                |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 110.99 | Call       | 0.00000     |       | 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        | 189.47000   |       | 0.18947   | 0.00000     | 0.00000      | 189.470        | 189.470           | 0.00       | 0.00          | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 111.00 | Call       | 0.00000     |       | 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        | 199.47000   |       | 0.19947   | 0.00000     | 0.00000      | 199.470        | 199.470           | 0.00       | 0.00          | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 111.01 | Call       | 0.00000     |       | 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        | 209.47000   |       | 0.20947   | 0.00000     | 0.00000      | 209.470        | 209.470           | 0.00       | 0.00          | 0                | 0.00          |
| I2025            | On 31/01/2025 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| I2038            | On 06/02/2014 | Bond Future        |        |            | 107.63817   |       | 107.63817 | 107.64035   | 107.64035    |                |                   |            | 0.00          | 0                | 24.00         |
| I2038            | On 06/02/2014 | Bond Future        | 106.99 | Call       | 648.17000   |       | 0.64817   | 650.35000   | 0.65035      | 648.170        | 648.170           | 0.00       | 0.00          | 0                | 0.00          |
| I2038            | On 06/02/2014 | Bond Future        | 106.99 | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| I2038            | On 06/02/2014 | Bond Future        | 107.00 | Call       | 638.17000   |       | 0.63817   | 640.35000   | 0.64035      | 638.170        | 638.170           | 0.00       | 0.00          | 0                | 0.00          |
| I2038            | On 06/02/2014 | Bond Future        | 107.00 | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| I2038            | On 06/02/2014 | Bond Future        | 107.01 | Call       | 628.17000   |       | 0.62817   | 630.35000   | 0.63035      | 628.170        | 628.170           | 0.00       | 0.00          | 0                | 0.00          |
| I2038            | On 06/02/2014 | Bond Future        | 107.01 | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        |        |            | 109.08246   |       | 109.08246 | 109.00000   | 109.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        | 108.99 | Call       | 92.46000    |       | 0.09246   | 0.00000     | 0.00000      | 92.460         | 92.460            | 0.00       | 0.00          | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        | 108.99 | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        | 109.00 | Call       | 82.46000    |       | 0.08246   | 0.00000     | 0.00000      | 82.460         | 82.460            | 0.00       | 0.00          | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        | 109.00 | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        | 109.01 | Call       | 72.46000    |       | 0.07246   | 0.00000     | 0.00000      | 72.460         | 72.460            | 0.00       | 0.00          | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        | 109.01 | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 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          |
| I2050            | On 06/02/2014 | Bond Future        |        |            | 111.95423   |       | 111.95423 | 113.45819   | 113.45819    |                |                   |            | 0.00          | 0                | 472.00        |
| I2050            | On 06/02/2014 | Bond Future        | 109.99 | Call       | 1,964.23000 |       | 1.96423   | 3,468.19000 | 3.46819      | 1,964.230      | 1,964.230         | 0.00       | 0.00          | 0                | 0.00          |
| I2050            | On 06/02/2014 | Bond Future        | 109.99 | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 06/02/2014 | Bond Future        | 110.00 | Call       | 1,954.23000 |       | 1.95423   | 3,458.19000 | 3.45819      | 1,954.230      | 1,954.230         | 0.00       | 0.00          | 0                | 0.00          |
| I2050            | On 06/02/2014 | Bond Future        | 110.00 | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 06/02/2014 | Bond Future        | 110.01 | Call       | 1,944.23000 |       | 1.94423   | 3,448.19000 | 3.44819      | 1,944.230      | 1,944.230         | 0.00       | 0.00          | 0                | 0.00          |
| I2050            | On 06/02/2014 | Bond Future        | 110.01 | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future        |        |            | 113.45631   |       | 113.45631 | 115.00000   | 115.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future        | 114.99 | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future        | 114.99 | Put        | 1,533.69000 |       | 1.53369   | 0.00000     | 0.00000      | 1,533.690      | 1,533.690         | 0.00       | 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          | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future        | 115.00 | Put        | 1,543.69000 |       | 1.54369   | 0.00000     | 0.00000      | 1,543.690      | 1,543.690         | 0.00       | 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          | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future        | 115.01 | Put        | 1,553.69000 |       | 1.55369   | 0.00000     | 0.00000      | 1,553.690      | 1,553.690         | 0.00       | 0.00          | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| IGOV             | On 06/02/2014 | Index Future       |        |            | 198.95000   |       | 198.95000 | 200.57000   | 200.57000    |                |                   |            | 0.00          | 0                | 1,321.00      |
| IGOV             | On 08/05/2014 | Index Future       |        |            | 201.61900   |       | 201.61900 | 203.26200   | 203.26200    |                |                   |            | 0.00          | 0                | 30.00         |
| IGOV             | On 07/08/2014 | Index Future       |        |            | 204.47700   |       | 204.47700 | 206.14800   | 206.14800    |                |                   |            | 0.00          | 0                | 0.00          |
| IGOV             | On 06/11/2014 | Index Future       |        |            | 207.52100   |       | 207.52100 | 209.21600   | 209.21600    |                |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 06/02/2014 | Index Future       |        |            | 542.97200   |       | 542.97200 | 543.74700   | 543.74700    |                |                   |            | 0.00          | 0                | 190.00        |
| ILBI             | On 08/05/2014 | Index Future       |        |            | 550.28700   |       | 550.28700 | 551.07300   | 551.07300    |                |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 07/08/2014 | Index Future       |        |            | 558.16000   |       | 558.16000 | 558.96000   | 558.96000    |                |                   |            | 0.00          | 0                | 20.00         |

| Contract Details | Strike        | Call / Put | MTM                     | Yield       | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|-------------|-----------|-------------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| 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 19/02/2014 |            | Jibar Tradeable Future  | 5.35000     | 94.65000  |             | 5.36000      | 94.64000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 19/03/2014 |            | Jibar Tradeable Future  | 5.45000     | 94.55000  |             | 5.42000      | 94.58000       |                   |            | 0.00           | 0                | 4,000.00      |
| JIBAR FUTURE     | On 16/04/2014 |            | Jibar Tradeable Future  | 5.62000     | 94.38000  |             | 5.63000      | 94.37000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 21/05/2014 |            | Jibar Tradeable Future  | 5.81000     | 94.19000  |             | 5.73000      | 94.27000       |                   |            | 0.00           | 0                | 4,000.00      |
| JIBAR FUTURE     | On 18/06/2014 |            | Jibar Tradeable Future  | 6.02000     | 93.98000  |             | 6.00000      | 94.00000       |                   |            | 0.00           | 0                | 1,000.00      |
| JIBAR FUTURE     | On 16/07/2014 |            | Jibar Tradeable Future  | 6.10000     | 93.90000  |             | 6.10000      | 93.90000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 17/09/2014 |            | Jibar Tradeable Future  | 6.42000     | 93.58000  |             | 6.37000      | 93.63000       |                   |            | 0.00           | 0                | 1,000.00      |
| JIBAR FUTURE     | On 17/12/2014 |            | Jibar Tradeable Future  | 6.78000     | 93.22000  |             | 6.72000      | 93.28000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 18/03/2015 |            | Jibar Tradeable Future  | 7.02000     | 92.98000  |             | 6.98000      | 93.02000       |                   |            | 0.00           | 0                | 150.00        |
| JIBAR FUTURE     | On 17/06/2015 |            | Jibar Tradeable Future  | 7.25000     | 92.75000  |             | 7.24000      | 92.76000       |                   |            | 0.00           | 0                | 3,200.00      |
| JIBAR FUTURE     | On 16/09/2015 |            | Jibar Tradeable Future  | 7.49000     | 92.51000  |             | 7.48000      | 92.52000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 15/12/2015 |            | Jibar Tradeable Future  | 7.73000     | 92.27000  |             | 7.71000      | 92.29000       |                   |            | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 |            | Foreign Exchange Future | 9.23500     | 9.23500   |             | 9.20580      | 9.20580        |                   | 11.04      | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | 8.14       | Call                    | 1,095.92320 | 1.09592   | 1,066.74560 | 1.06675      | 1,095.923      | 13.86             | 0.00       | 0              | 0.00             |               |
| NZ\$ / R         | On 17/03/2014 | 8.14       | Put                     | 0.92320     | 0.00092   | 0.94560     | 0.00095      | 0.923          | 13.86             | 0.00       | 0              | 0.00             |               |
| NZ\$ / R         | On 17/03/2014 | 8.15       | Call                    | 1,085.97220 | 1.08597   | 1,056.79680 | 1.05680      | 1,085.972      | 13.82             | 0.00       | 0              | 0.00             |               |
| NZ\$ / R         | On 17/03/2014 | 8.15       | Put                     | 0.97220     | 0.00097   | 0.99680     | 0.00100      | 0.972          | 13.82             | 0.00       | 0              | 0.00             |               |
| NZ\$ / R         | On 17/03/2014 | 8.16       | Call                    | 1,076.02380 | 1.07602   | 1,046.85080 | 1.04685      | 1,076.024      | 13.79             | 0.00       | 0              | 0.00             |               |
| NZ\$ / R         | On 17/03/2014 | 8.16       | Put                     | 1.02380     | 0.00102   | 1.05080     | 0.00105      | 1.024          | 13.79             | 0.00       | 0              | 0.00             |               |
| NZ\$ / R         | On 13/06/2014 |            | Foreign Exchange Future | 9.31050     | 9.31050   |             | 9.27530      | 9.27530        |                   | 12.36      | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | 8.44       | Call                    | 898.37690   | 0.89838   | 866.94380   | 0.86694      | 898.377        | 12.04             | 0.00       | 0              | 0.00             |               |
| NZ\$ / R         | On 13/06/2014 | 8.44       | Put                     | 27.87690    | 0.02788   | 31.64380    | 0.03164      | 27.877         | 12.04             | 0.00       | 0              | 0.00             |               |
| NZ\$ / R         | On 13/06/2014 | 8.45       | Put                     | 28.81580    | 0.02882   | 32.65770    | 0.03266      | 28.816         | 12.04             | 0.00       | 0              | 0.00             |               |
| NZ\$ / R         | On 13/06/2014 | 8.45       | Call                    | 889.31580   | 0.88932   | 857.95770   | 0.85796      | 889.316        | 12.04             | 0.00       | 0              | 0.00             |               |
| NZ\$ / R         | On 13/06/2014 | 8.46       | Call                    | 880.28170   | 0.88028   | 848.99740   | 0.84900      | 880.282        | 12.03             | 0.00       | 0              | 0.00             |               |
| NZ\$ / R         | On 13/06/2014 | 8.46       | Put                     | 29.78170    | 0.02978   | 33.69740    | 0.03370      | 29.782         | 12.03             | 0.00       | 0              | 0.00             |               |
| QUANTO € / \$    | On 17/03/2014 |            | Foreign Exchange Future | 1.36600     | 1.36600   |             | 1.36830      | 1.36830        |                   |            | 0.00           | 0                | 575.00        |
| QUANTO € / \$    | On 13/06/2014 |            | Foreign Exchange Future | 1.36600     | 1.36600   |             | 1.36830      | 1.36830        |                   |            | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 17/03/2014 |            | Foreign Exchange Future | 9.22060     | 9.22060   | 0.10843     | 9.19900      | 9.19900        |                   | 14.71      | 0.00           | 0                | 1,250.00      |
| R / ¥EN          | On 17/03/2014 | 10.04      | Call                    | 139.13480   | 0.01391   | 0.10843     | 128.45160    | 0.01285        | 139.135           | 15.02      | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 17/03/2014 | 10.04      | Put                     | 8,333.13480 | 0.83331   | 0.10843     | 8,538.45160  | 0.85385        | 8,333.135         | 15.02      | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 17/03/2014 | 10.05      | Call                    | 135.04800   | 0.01350   | 0.10843     | 124.20830    | 0.01242        | 135.048           | 15.06      | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 17/03/2014 | 10.05      | Put                     | 8,429.04800 | 0.84290   | 0.10843     | 8,634.20830  | 0.86342        | 8,429.048         | 15.06      | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 17/03/2014 | 10.06      | Put                     | 8,525.08710 | 0.85251   | 0.10843     | 8,730.10680  | 0.87301        | 8,525.087         | 15.09      | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 17/03/2014 | 10.06      | Call                    | 131.08710   | 0.01311   | 0.10843     | 120.10680    | 0.01201        | 131.087           | 15.09      | 0.00           | 0                | 0.00          |
| R157             | On 06/02/2014 |            | Bond Future             | 6.59655     | 115.79165 |             | 6.49150      | 115.95882      |                   | 2.26       | 735,161,185.85 | 6,349            | 28,563.00     |
| R157             | On 06/02/2014 | 5.64       | Call                    | 0.02000     | 0.00002   | 0.36000     | 0.00036      | 0.020          | 2.21              | 0.00       | 0              | 0.00             |               |
| R157             | On 06/02/2014 | 5.64       | Put                     | 1,535.12000 | 1.53512   | 1,368.29000 | 1.36829      | 1,535.120      | 2.21              | 0.00       | 0              | 0.00             |               |
| R157             | On 06/02/2014 | 5.65       | Put                     | 1,518.92000 | 1.51892   | 1,352.13000 | 1.35213      | 1,518.920      | 2.21              | 0.00       | 0              | 0.00             |               |
| R157             | On 06/02/2014 | 5.65       | Call                    | 0.02000     | 0.00002   | 0.40000     | 0.00040      | 0.020          | 2.21              | 0.00       | 0              | 0.00             |               |
| R157             | On 06/02/2014 | 5.66       | Call                    | 0.02000     | 0.00002   | 0.45000     | 0.00045      | 0.020          | 2.21              | 0.00       | 0              | 0.00             |               |
| R157             | On 06/02/2014 | 5.66       | Put                     | 1,502.73000 | 1.50273   | 1,335.99000 | 1.33599      | 1,502.730      | 2.21              | 0.00       | 0              | 0.00             |               |
| R157             | On 08/05/2014 |            | Bond Future             | 6.84466     | 110.52292 |             | 6.71797      | 110.69250      |                   | 2.22       | 0.00           | 0                | 0.00          |
| R157             | On 08/05/2014 | 5.19       | Call                    | 19.06000    | 0.01906   | 28.54000    | 0.02854      | 19.060         | 2.15              | 0.00       | 0              | 0.00             |               |
| R157             | On 08/05/2014 | 5.19       | Put                     | 2,263.70000 | 2.26370   | 2,103.60000 | 2.10360      | 2,263.700      | 2.15              | 0.00       | 0              | 0.00             |               |
| R157             | On 08/05/2014 | 5.20       | Call                    | 19.58000    | 0.01958   | 29.26000    | 0.02926      | 19.580         | 2.15              | 0.00       | 0              | 0.00             |               |
| R157             | On 08/05/2014 | 5.20       | Put                     | 2,250.46000 | 2.25046   | 2,090.56000 | 2.09056      | 2,250.460      | 2.15              | 0.00       | 0              | 0.00             |               |
| R157             | On 08/05/2014 | 5.21       | Call                    | 20.11000    | 0.02011   | 30.01000    | 0.03001      | 20.110         | 2.15              | 0.00       | 0              | 0.00             |               |
| R157             | On 08/05/2014 | 5.21       | Put                     | 2,237.23000 | 2.23723   | 2,077.55000 | 2.07755      | 2,237.230      | 2.15              | 0.00       | 0              | 0.00             |               |
| R157             | On 07/08/2014 |            | Bond Future             | 7.12003     | 112.07796 |             | 6.96024      | 112.25173      |                   | 1.90       | 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 |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R157             | On 07/08/2014 | Bond Future        | 6.74   | Call       | 431.94000    |       | 0.43194   |           | 509.50000    | 0.50950        | 431.940           | 1.90       | 0.00           | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future        | 6.74   | Put        | 845.92000    |       | 0.84592   |           | 749.71000    | 0.74971        | 845.920           | 1.90       | 0.00           | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future        | 6.75   | Call       | 436.55000    |       | 0.43655   |           | 514.60000    | 0.51460        | 436.550           | 1.90       | 0.00           | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future        | 6.75   | Put        | 839.61000    |       | 0.83961   |           | 743.89000    | 0.74389        | 839.610           | 1.90       | 0.00           | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future        | 6.76   | Put        | 833.33000    |       | 0.83333   |           | 738.10000    | 0.73810        | 833.330           | 1.90       | 0.00           | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future        | 6.76   | Call       | 441.19000    |       | 0.44119   |           | 519.73000    | 0.51973        | 441.190           | 1.90       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        |        |            | 7.48360      |       | 106.92464 |           | 7.27449      | 107.09983      |                   | 1.67       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        | 6.19   | Call       | 219.94000    |       | 0.21994   |           | 268.45000    | 0.26845        | 219.940           | 1.64       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        | 6.19   | Put        | 1,311.29000  |       | 1.31129   |           | 1,184.61000  | 1.18461        | 1,311.290         | 1.64       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        | 6.20   | Call       | 221.98000    |       | 0.22198   |           | 270.80000    | 0.27080        | 221.980           | 1.64       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        | 6.20   | Put        | 1,304.82000  |       | 1.30482   |           | 1,178.45000  | 1.17845        | 1,304.820         | 1.64       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        | 6.21   | Call       | 224.03000    |       | 0.22403   |           | 273.17000    | 0.27317        | 224.030           | 1.64       | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        | 6.21   | Put        | 1,298.37000  |       | 1.29837   |           | 1,172.32000  | 1.17232        | 1,298.370         | 1.64       | 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 06/02/2014 | Bond Future        |        |            | 8.67493      |       | 115.45527 |           | 8.56560      | 116.37917      |                   | 13.75      | 244,649,717.13 | 2,119            | 60,119.00     |
| R186             | On 06/02/2014 | Bond Future        | 7.74   | Call       | 0.71000      |       | 0.00071   |           | 8.13000      | 0.00813        | 0.710             | 13.45      | 0.00           | 0                | 0.00          |
| R186             | On 06/02/2014 | Bond Future        | 7.74   | Put        | 8,252.21000  |       | 8.25221   |           | 7,335.73000  | 7.33573        | 8,252.210         | 13.45      | 0.00           | 0                | 0.00          |
| R186             | On 06/02/2014 | Bond Future        | 7.75   | Call       | 0.80000      |       | 0.00080   |           | 8.90000      | 0.00890        | 0.800             | 13.45      | 0.00           | 0                | 0.00          |
| R186             | On 06/02/2014 | Bond Future        | 7.75   | Put        | 8,159.70000  |       | 8.15970   |           | 7,243.90000  | 7.24390        | 8,159.700         | 13.45      | 0.00           | 0                | 0.00          |
| R186             | On 06/02/2014 | Bond Future        | 7.76   | Call       | 0.90000      |       | 0.00090   |           | 9.74000      | 0.00974        | 0.900             | 13.45      | 0.00           | 0                | 0.00          |
| R186             | On 06/02/2014 | Bond Future        | 7.76   | Put        | 8,067.29000  |       | 8.06729   |           | 7,152.23000  | 7.15223        | 8,067.290         | 13.45      | 0.00           | 0                | 0.00          |
| R186             | On 06/02/2014 | Bond Future        | 8.75   | Put        | 770.01000    |       | 0.77001   |           | 586.48000    | 0.58648        | 770.010           | 13.87      | 0.00           | 0                | 250.00        |
| R186             | On 06/02/2014 | Bond Future        | 8.75   | Call       | 1,398.35000  |       | 1.39835   |           | 2,138.72000  | 2.13872        | 1,398.350         | 13.87      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        |        |            | 8.78913      |       | 116.99022 |           | 8.67566      | 117.92655      |                   | 14.53      | 0.00           | 0                | 950.00        |
| R186             | On 08/05/2014 | Bond Future        | 7.09   | Call       | 193.51000    |       | 0.19351   |           | 266.94000    | 0.26694        | 193.510           | 14.15      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 7.09   | Put        | 15,426.80000 |       | 15.42680  |           | 14,563.90000 | 14.56390       | 15,426.800        | 14.15      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 7.10   | Put        | 15,333.63000 |       | 15.33363  |           | 14,472.11000 | 14.47211       | 15,333.630        | 14.15      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 7.10   | Call       | 198.08000    |       | 0.19808   |           | 272.89000    | 0.27289        | 198.080           | 14.15      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 7.11   | Call       | 202.74000    |       | 0.20274   |           | 278.94000    | 0.27894        | 202.740           | 14.15      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 7.11   | Put        | 15,240.66000 |       | 15.24066  |           | 14,380.53000 | 14.38053       | 15,240.660        | 14.15      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 7.50   | Put        | 11,779.64000 |       | 11.77964  |           | 10,989.35000 | 10.98935       | 11,779.640        | 14.15      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 7.50   | Call       | 471.17000    |       | 0.47117   |           | 617.21000    | 0.61721        | 471.170           | 14.15      | 0.00           | 0                | 1,933.00      |
| R186             | On 08/05/2014 | Bond Future        | 8.25   | Call       | 1,783.05000  |       | 1.78305   |           | 2,151.09000  | 2.15109        | 1,783.050         | 14.43      | 0.00           | 0                | 8,000.00      |
| R186             | On 08/05/2014 | Bond Future        | 8.25   | Put        | 6,330.44000  |       | 6.33044   |           | 5,762.15000  | 5.76215        | 6,330.440         | 14.43      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 8.50   | Call       | 2,526.53000  |       | 2.52653   |           | 2,981.90000  | 2.98190        | 2,526.530         | 14.53      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 8.50   | Put        | 4,933.99000  |       | 4.93399   |           | 4,453.03000  | 4.45303        | 4,933.990         | 14.53      | 0.00           | 0                | 1,933.00      |
| R186             | On 08/05/2014 | Bond Future        | 9.00   | Put        | 2,802.75000  |       | 2.80275   |           | 2,488.82000  | 2.48882        | 2,802.750         | 14.75      | 0.00           | 0                | 400.00        |
| R186             | On 08/05/2014 | Bond Future        | 9.00   | Call       | 4,514.29000  |       | 4.51429   |           | 5,136.69000  | 5.13669        | 4,514.290         | 14.75      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 9.25   | Call       | 5,736.84000  |       | 5.73684   |           | 6,430.99000  | 6.43099        | 5,736.840         | 14.87      | 0.00           | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 9.25   | Put        | 2,043.18000  |       | 2.04318   |           | 1,801.00000  | 1.80100        | 2,043.180         | 14.87      | 0.00           | 0                | 8,000.00      |
| R186             | On 07/08/2014 | Bond Future        |        |            | 8.89665      |       | 113.34398 |           | 8.77868      | 114.29533      |                   | 14.03      | 0.00           | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.29   | Call       | 2,584.13000  |       | 2.58413   |           | 2,968.91000  | 2.96891        | 2,584.130         | 13.94      | 0.00           | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.29   | Put        | 7,599.08000  |       | 7.59908   |           | 7,032.51000  | 7.03251        | 7,599.080         | 13.94      | 0.00           | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.30   | Put        | 7,542.15000  |       | 7.54215   |           | 6,978.26000  | 6.97826        | 7,542.150         | 13.94      | 0.00           | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.30   | Call       | 2,612.38000  |       | 2.61238   |           | 2,999.84000  | 2.99984        | 2,612.380         | 13.94      | 0.00           | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.31   | Call       | 2,640.83000  |       | 2.64083   |           | 3,030.97000  | 3.03097        | 2,640.830         | 13.95      | 0.00           | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.31   | Put        | 7,485.50000  |       | 7.48550   |           | 6,924.29000  | 6.92429        | 7,485.500         | 13.95      | 0.00           | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.92   | Call       | 4,757.58000  |       | 4.75758   |           | 5,310.43000  | 5.31043        | 4,757.580         | 14.24      | 0.00           | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.92   | Put        | 4,570.61000  |       | 4.57061   |           | 4,172.11000  | 4.17211        | 4,570.610         | 14.24      | 0.00           | 0                | 840.00        |
| R186             | On 06/11/2014 | Bond Future        |        |            | 8.99859      |       | 115.02079 |           | 8.87630      | 115.98499      |                   | 13.41      | 0.00           | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.14   | Call       | 2,663.50000  |       | 2.66350   |           | 3,015.88000  | 3.01588        | 2,663.500         | 13.16      | 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 |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R186             | On 06/11/2014 | Bond Future        | 8.14   | Put        | 9,687.01000  |       | 9.68701   |           | 9,075.19000  | 9.07519        | 9,687.010         | 13.16      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.15   | Call       | 2,689.31000  |       | 2.68931   |           | 3,043.96000  | 3.04396        | 2,689.310         | 13.16      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.15   | Put        | 9,627.51000  |       | 9.62751   |           | 9,017.96000  | 9.01796        | 9,627.510         | 13.16      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.16   | Call       | 2,715.29000  |       | 2.71529   |           | 3,072.19000  | 3.07219        | 2,715.290         | 13.16      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.16   | Put        | 9,568.27000  |       | 9.56827   |           | 8,960.97000  | 8.96097        | 9,568.270         | 13.16      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 9.17   | Call       | 6,156.56000  |       | 6.15656   |           | 6,740.62000  | 6.74062        | 6,156.560         | 13.61      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 9.17   | Put        | 4,824.51000  |       | 4.82451   |           | 4,444.37000  | 4.44437        | 4,824.510         | 13.61      | 0.00          | 0                | 2,010.00      |
| 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 06/02/2014 | Bond Future        |        |            | 273.33965    |       | 273.33965 |           | 275.74779    | 275.74779      |                   |            | 0.00          | 0                | 2,049.00      |
| R197             | On 06/02/2014 | Bond Future        | 279.99 | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R197             | On 06/02/2014 | Bond Future        | 279.99 | Put        | 6,650.35000  |       | 6.65035   |           | 4,242.21000  | 4.24221        | 6,650.350         |            | 0.00          | 0                | 0.00          |
| R197             | On 06/02/2014 | Bond Future        | 280.00 | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R197             | On 06/02/2014 | Bond Future        | 280.00 | Put        | 6,660.35000  |       | 6.66035   |           | 4,252.21000  | 4.25221        | 6,660.350         |            | 0.00          | 0                | 0.00          |
| R197             | On 06/02/2014 | Bond Future        | 280.01 | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R197             | On 06/02/2014 | Bond Future        | 280.01 | Put        | 6,670.35000  |       | 6.67035   |           | 4,262.21000  | 4.26221        | 6,670.350         |            | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        |        |            | 277.00748    |       | 277.00748 |           | 250.00000    | 250.00000      |                   |            | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        | 249.99 | Call       | 27,017.48000 |       | 27.01748  |           | 0.00000      | 0.00000        | 27,017.480        |            | 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                | 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                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        | 250.00 | Call       | 27,007.48000 |       | 27.00748  |           | 0.00000      | 0.00000        | 27,007.480        |            | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        | 250.01 | Call       | 26,997.48000 |       | 26.99748  |           | 0.00000      | 0.00000        | 26,997.480        |            | 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                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        |        |            | 5.56708      |       | 103.86637 |           | 5.53681      | 103.89196      |                   | 1.22       | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        | 5.24   | Put        | 286.22000    |       | 0.28622   |           | 269.56000    | 0.26956        | 286.220           | 1.22       | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        | 5.24   | Call       | 9.15000      |       | 0.00915   |           | 18.08000     | 0.01808        | 9.150             | 1.22       | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        | 5.25   | Call       | 10.00000     |       | 0.01000   |           | 19.40000     | 0.01940        | 10.000            | 1.22       | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        | 5.25   | Put        | 278.58000    |       | 0.27858   |           | 262.39000    | 0.26239        | 278.580           | 1.22       | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        | 5.26   | Call       | 10.88000     |       | 0.01088   |           | 20.75000     | 0.02075        | 10.880            | 1.22       | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        | 5.26   | Put        | 270.97000    |       | 0.27097   |           | 255.25000    | 0.25525        | 270.970           | 1.22       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        |        |            | 5.65835      |       | 105.24720 |           | 5.61490      | 105.27329      |                   | 1.02       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.74   | Call       | 46.42000     |       | 0.04642   |           | 52.83000     | 0.05283        | 46.420            | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.74   | Put        | 600.41000    |       | 0.60041   |           | 580.73000    | 0.58073        | 600.410           | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.75   | Call       | 47.39000     |       | 0.04739   |           | 53.90000     | 0.05390        | 47.390            | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.75   | Put        | 595.32000    |       | 0.59532   |           | 575.74000    | 0.57574        | 595.320           | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.76   | Call       | 48.38000     |       | 0.04838   |           | 54.97000     | 0.05497        | 48.380            | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.76   | Put        | 590.25000    |       | 0.59025   |           | 570.75000    | 0.57075        | 590.250           | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        |        |            | 5.60216      |       | 102.31776 |           | 5.52401      | 102.34591      |                   | 0.71       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.29   | Put        | 274.81000    |       | 0.27481   |           | 260.36000    | 0.26036        | 274.810           | 0.72       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.29   | Call       | 162.31000    |       | 0.16231   |           | 176.01000    | 0.17601        | 162.310           | 0.72       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.30   | Call       | 163.81000    |       | 0.16381   |           | 177.59000    | 0.17759        | 163.810           | 0.72       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.30   | Put        | 272.70000    |       | 0.27270   |           | 258.33000    | 0.25833        | 272.700           | 0.72       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.31   | Call       | 165.32000    |       | 0.16532   |           | 179.17000    | 0.17917        | 165.320           | 0.72       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.31   | Put        | 270.61000    |       | 0.27061   |           | 256.31000    | 0.25631        | 270.610           | 0.72       | 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          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R202             | On 06/02/2014 | Bond Future        |        |            | 209.05467   |       | 209.05467 |             | 211.24528    | 211.24528      |                   | 11.45      | 0.00          | 0                | 44,679.00     |
| R202             | On 06/02/2014 | Bond Future        | 208.99 | Call       | 1,673.63000 |       | 1.67363   | 3,219.73000 | 3.21973      | 1,673.630      |                   | 11.89      | 0.00          | 0                | 0.00          |
| R202             | On 06/02/2014 | Bond Future        | 208.99 | Put        | 1,608.96000 |       | 1.60896   | 964.45000   | 0.96445      | 1,608.960      |                   | 11.89      | 0.00          | 0                | 0.00          |
| R202             | On 06/02/2014 | Bond Future        | 209.00 | Call       | 1,668.61000 |       | 1.66861   | 3,212.93000 | 3.21293      | 1,668.610      |                   | 11.89      | 0.00          | 0                | 0.00          |
| R202             | On 06/02/2014 | Bond Future        | 209.00 | Put        | 1,613.94000 |       | 1.61394   | 967.65000   | 0.96765      | 1,613.940      |                   | 11.89      | 0.00          | 0                | 0.00          |
| R202             | On 06/02/2014 | Bond Future        | 209.01 | Put        | 1,618.93000 |       | 1.61893   | 970.86000   | 0.97086      | 1,618.930      |                   | 11.89      | 0.00          | 0                | 0.00          |
| R202             | On 06/02/2014 | Bond Future        | 209.01 | Call       | 1,663.60000 |       | 1.66360   | 3,206.14000 | 3.20614      | 1,663.600      |                   | 11.89      | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        |        |            | 211.85998   |       | 211.85998 | 215.00000   | 215.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 214.99 | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 214.99 | Put        | 3,130.02000 |       | 3.13002   | 0.00000     | 0.00000      | 3,130.020      |                   |            | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 215.00 | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 215.00 | Put        | 3,140.02000 |       | 3.14002   | 0.00000     | 0.00000      | 3,140.020      |                   |            | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 215.01 | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 215.01 | Put        | 3,150.02000 |       | 3.15002   | 0.00000     | 0.00000      | 3,150.020      |                   |            | 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 06/02/2014 | Bond Future        |        |            | 8.43677     |       | 99.21835  | 8.29733     | 100.06930    |                |                   |            | 0.00          | 0                | 11,257.00     |
| R2023            | On 06/02/2014 | Bond Future        | 7.84   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 06/02/2014 | Bond Future        | 7.84   | Put        | 3,710.86000 |       | 3.71086   | 2,859.91000 | 2.85991      | 3,710.860      |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 06/02/2014 | Bond Future        | 7.85   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 06/02/2014 | Bond Future        | 7.85   | Put        | 3,647.18000 |       | 3.64718   | 2,796.23000 | 2.79623      | 3,647.180      |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 06/02/2014 | Bond Future        | 7.86   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 06/02/2014 | Bond Future        | 7.86   | Put        | 3,583.54000 |       | 3.58354   | 2,732.59000 | 2.73259      | 3,583.540      |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        |        |            | 8.55691     |       | 96.62053  | 8.41166     | 97.48299     |                |                   |            | 0.00          | 0                | 330.00        |
| R2023            | On 08/05/2014 | Bond Future        | 7.59   | Put        | 5,934.12000 |       | 5.93412   | 5,071.66000 | 5.07166      | 5,934.120      |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.59   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.60   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.60   | Put        | 5,870.37000 |       | 5.87037   | 5,007.91000 | 5.00791      | 5,870.370      |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.61   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.61   | Put        | 5,806.67000 |       | 5.80667   | 4,944.21000 | 4.94421      | 5,806.670      |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        |        |            | 8.67201     |       | 97.86659  | 8.52000     | 8.52000      |                |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.49   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.49   | Put        | 1,053.58000 |       | 1.05358   | 0.00000     | 0.00000      | 1,053.580      |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.50   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.50   | Put        | 995.31000   |       | 0.99531   | 0.00000     | 0.00000      | 995.310        |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.51   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.51   | Put        | 937.08000   |       | 0.93708   | 0.00000     | 0.00000      | 937.080        |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        |        |            | 8.78538     |       | 95.39553  | 8.63000     | 8.63000      |                |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.59   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.59   | Put        | 1,100.31000 |       | 1.10031   | 0.00000     | 0.00000      | 1,100.310      |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.60   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.60   | Put        | 1,043.60000 |       | 1.04360   | 0.00000     | 0.00000      | 1,043.600      |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.61   | Put        | 986.93000   |       | 0.98693   | 0.00000     | 0.00000      | 986.930        |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.61   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 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 06/02/2014 | Bond Future        |        |            | 7.45894     |       | 105.83556 | 7.33446     | 106.22811    |                |                   | 4.70       | 0.00          | 0                | 10,779.00     |
| R203             | On 06/02/2014 | Bond Future        | 5.95   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 4.58          | 0                | 16.00         |
| R203             | On 06/02/2014 | Bond Future        | 5.95   | Put        | 4,885.67000 |       | 4.88567   | 4,493.12000 | 4.49312      | 4,885.670      |                   |            | 4.58          | 0                | 0.00          |
| R203             | On 06/02/2014 | Bond Future        | 6.14   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 4.58          | 0                | 0.00          |
| R203             | On 06/02/2014 | Bond Future        | 6.14   | Put        | 4,254.97000 |       | 4.25497   | 3,862.42000 | 3.86242      | 4,254.970      |                   |            | 4.58          | 0                | 0.00          |
| R203             | On 06/02/2014 | Bond Future        | 6.15   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 4.58          | 0                | 0.00          |
| R203             | On 06/02/2014 | Bond Future        | 6.15   | Put        | 4,221.90000 |       | 4.22190   | 3,829.35000 | 3.82935      | 4,221.900      |                   |            | 4.58          | 0                | 0.00          |
| R203             | On 06/02/2014 | Bond Future        | 6.16   | Call       | 0.00000     |       | 0.00000   | 0.01000     | 0.00001      | 0.000          |                   |            | 4.58          | 0                | 0.00          |
| R203             | On 06/02/2014 | Bond Future        | 6.16   | Put        | 4,188.84000 |       | 4.18884   | 3,796.30000 | 3.79630      | 4,188.840      |                   |            | 4.58          | 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 06/02/2014 | Bond Future        | 6.84   | Call       | 2.26000     |       | 0.00226   |             | 18.05000     | 0.01805        | 2.260             | 4.65       | 0.00          | 0                | 13.00         |
| R203             | On 06/02/2014 | Bond Future        | 6.84   | Put        | 1,972.51000 |       | 1.97251   | 1,595.75000 | 1.59575      | 1,972.510      | 1,972.510         | 4.65       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        |        |            | 7.63741     |       | 103.08208 | 7.50208     | 103.48000    |                |                   | 5.09       | 0.00          | 0                | 140.00        |
| R203             | On 08/05/2014 | Bond Future        | 5.74   | Call       | 18.97000    |       | 0.01897   | 30.82000    | 0.03082      | 18.970         | 18.970            | 4.97       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.74   | Put        | 5,777.40000 |       | 5.77740   | 5,391.33000 | 5.39133      | 5,777.400      | 5,777.400         | 4.97       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.75   | Call       | 19.55000    |       | 0.01955   | 31.70000    | 0.03170      | 19.550         | 19.550            | 4.97       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.75   | Put        | 5,746.60000 |       | 5.74660   | 5,360.83000 | 5.36083      | 5,746.600      | 5,746.600         | 4.97       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.76   | Call       | 20.14000    |       | 0.02014   | 32.60000    | 0.03260      | 20.140         | 20.140            | 4.97       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.76   | Put        | 5,715.81000 |       | 5.71581   | 5,330.35000 | 5.33035      | 5,715.810      | 5,715.810         | 4.97       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 6.84   | Call       | 299.61000   |       | 0.29961   | 399.92000   | 0.39992      | 299.610        | 299.610           | 5.04       | 0.00          | 0                | 29.00         |
| R203             | On 08/05/2014 | Bond Future        | 6.84   | Put        | 2,672.18000 |       | 2.67218   | 2,374.57000 | 2.37457      | 2,672.180      | 2,672.180         | 5.04       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 7.40   | Call       | 795.21000   |       | 0.79521   | 984.23000   | 0.98423      | 795.210        | 795.210           | 5.11       | 0.00          | 0                | 16.00         |
| R203             | On 08/05/2014 | Bond Future        | 7.40   | Put        | 1,494.55000 |       | 1.49455   | 1,285.65000 | 1.28565      | 1,494.550      | 1,494.550         | 5.11       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        |        |            | 7.81263     |       | 104.53209 | 7.66413     | 104.93732    |                |                   | 4.71       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 6.84   | Call       | 460.94000   |       | 0.46094   | 570.31000   | 0.57031      | 460.940        | 460.940           | 4.63       | 0.00          | 0                | 46.00         |
| R203             | On 07/08/2014 | Bond Future        | 6.84   | Put        | 3,152.02000 |       | 3.15202   | 2,856.16000 | 2.85616      | 3,152.020      | 3,152.020         | 4.63       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.29   | Call       | 822.45000   |       | 0.82245   | 983.78000   | 0.98378      | 822.450        | 822.450           | 4.69       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.29   | Put        | 2,257.58000 |       | 2.25758   | 2,013.68000 | 2.01368      | 2,257.580      | 2,257.580         | 4.69       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.30   | Call       | 832.13000   |       | 0.83213   | 994.67000   | 0.99467      | 832.130        | 832.130           | 4.69       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.30   | Put        | 2,239.56000 |       | 2.23956   | 1,996.87000 | 1.99687      | 2,239.560      | 2,239.560         | 4.69       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.31   | Call       | 841.88000   |       | 0.84188   | 1,005.64000 | 1.00564      | 841.880        | 841.880           | 4.69       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.31   | Put        | 2,221.63000 |       | 2.22163   | 1,980.16000 | 1.98016      | 2,221.630      | 2,221.630         | 4.69       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        |        |            | 7.99637     |       | 101.91531 | 7.83340     | 102.32548    |                |                   | 4.56       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.84   | Call       | 550.48000   |       | 0.55048   | 662.18000   | 0.66218      | 550.480        | 550.480           | 4.45       | 0.00          | 0                | 45.00         |
| R203             | On 06/11/2014 | Bond Future        | 6.84   | Put        | 3,506.43000 |       | 3.50643   | 3,207.96000 | 3.20796      | 3,506.430      | 3,506.430         | 4.45       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.85   | Call       | 556.69000   |       | 0.55669   | 669.27000   | 0.66927      | 556.690        | 556.690           | 4.45       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.85   | Put        | 3,486.62000 |       | 3.48662   | 3,189.03000 | 3.18903      | 3,486.620      | 3,486.620         | 4.45       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.86   | Call       | 562.95000   |       | 0.56295   | 676.42000   | 0.67642      | 562.950        | 562.950           | 4.45       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.86   | Put        | 3,466.86000 |       | 3.46686   | 3,170.16000 | 3.17016      | 3,466.860      | 3,466.860         | 4.45       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.98   | Call       | 642.96000   |       | 0.64296   | 767.37000   | 0.76737      | 642.960        | 642.960           | 4.47       | 0.00          | 0                | 14.00         |
| R203             | On 06/11/2014 | Bond Future        | 6.98   | Put        | 3,235.33000 |       | 3.23533   | 2,949.57000 | 2.94957      | 3,235.330      | 3,235.330         | 4.47       | 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          |
| R2037            | On 06/02/2014 | Bond Future        |        |            | 9.49440     |       | 91.02300  | 9.36999     | 92.10109     |                |                   |            | 0.00          | 0                | 2,022.00      |
| R2037            | On 06/02/2014 | Bond Future        | 9.37   | Call       | 0.00000     |       | 0.00000   | 0.08000     | 0.00008      | 0.000          | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 06/02/2014 | Bond Future        | 9.37   | Put        | 1,078.01000 |       | 1.07801   | 0.00000     | 0.00000      | 1,078.010      | 1,078.010         | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 06/02/2014 | Bond Future        | 9.38   | Call       | 0.00000     |       | 0.00000   | 87.51000    | 0.08751      | 0.000          | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 06/02/2014 | Bond Future        | 9.38   | Put        | 990.58000   |       | 0.99058   | 0.00000     | 0.00000      | 990.580        | 990.580           | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 06/02/2014 | Bond Future        | 9.39   | Call       | 0.00000     |       | 0.00000   | 174.80000   | 0.17480      | 0.000          | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 06/02/2014 | Bond Future        | 9.39   | Put        | 903.29000   |       | 0.90329   | 0.00000     | 0.00000      | 903.290        | 903.290           | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        |        |            | 9.60480     |       | 92.23311  | 9.47629     | 93.32568     |                |                   |            | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.37   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.37   | Put        | 2,012.59000 |       | 2.01259   | 920.02000   | 0.92002      | 2,012.590      | 2,012.590         | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.38   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.38   | Put        | 1,925.39000 |       | 1.92539   | 832.82000   | 0.83282      | 1,925.390      | 1,925.390         | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.39   | Put        | 1,838.33000 |       | 1.83833   | 745.76000   | 0.74576      | 1,838.330      | 1,838.330         | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.39   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        |        |            | 9.71216     |       | 89.27231  | 9.57918     | 90.38175     |                |                   |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.04   | Put        | 5,845.14000 |       | 5.84514   | 4,735.70000 | 4.73570      | 5,845.140      | 5,845.140         | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.04   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          | 0.000             | 0.00       | 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          | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.05   | Put        | 5,753.70000 |       | 5.75370   | 4,644.26000 | 4.64426      | 5,753.700      | 5,753.700         | 0.00       | 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          | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.06   | Put        | 5,662.40000 |       | 5.66240   | 4,552.96000 | 4.55296      | 5,662.400      | 5,662.400         | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2037            | On 06/11/2014 | Bond Future        |        |            | 9.80960     |       | 90.47577  |           | 9.70000      | 9.70000        |                   |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.69   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.69   | Put        | 980.10000   |       | 0.98010   |           | 0.00000      | 0.00000        | 980.100           |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.70   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.70   | Put        | 897.48000   |       | 0.89748   |           | 0.00000      | 0.00000        | 897.480           |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.71   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.71   | Put        | 814.98000   |       | 0.81498   |           | 0.00000      | 0.00000        | 814.980           |            | 0.00          | 0                | 0.00          |
| R204             | On 06/02/2014 | Bond Future        |        |            | 7.75017     |       | 102.12282 |           | 7.63078      | 102.60304      |                   | 6.83       | 0.00          | 0                | 29,703.00     |
| R204             | On 06/02/2014 | Bond Future        | 6.39   | Call       | 0.00000     |       | 0.00000   |           | 0.01000      | 0.00001        | 0.000             |            | 0.00          | 0                | 0.00          |
| R204             | On 06/02/2014 | Bond Future        | 6.39   | Put        | 5,640.16000 |       | 5.64016   |           | 5,159.95000  | 5.15995        | 5,640.160         |            | 0.00          | 0                | 0.00          |
| R204             | On 06/02/2014 | Bond Future        | 6.40   | Call       | 0.00000     |       | 0.00000   |           | 0.02000      | 0.00002        | 0.000             |            | 0.00          | 0                | 0.00          |
| R204             | On 06/02/2014 | Bond Future        | 6.40   | Put        | 5,597.31000 |       | 5.59731   |           | 5,117.11000  | 5.11711        | 5,597.310         |            | 0.00          | 0                | 0.00          |
| R204             | On 06/02/2014 | Bond Future        | 6.41   | Call       | 0.00000     |       | 0.00000   |           | 0.02000      | 0.00002        | 0.000             |            | 0.00          | 0                | 0.00          |
| R204             | On 06/02/2014 | Bond Future        | 6.41   | Put        | 5,554.48000 |       | 5.55448   |           | 5,074.28000  | 5.07428        | 5,554.480         |            | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        |        |            | 7.90769     |       | 103.48047 |           | 7.78028      | 103.96723      |                   | 6.84       | 11,382,851.70 | 110              | 210.00        |
| R204             | On 08/05/2014 | Bond Future        | 6.04   | Call       | 33.60000    |       | 0.03360   |           | 51.90000     | 0.05190        | 33.600            |            | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.04   | Put        | 7,467.00000 |       | 7.46700   |           | 6,998.54000  | 6.99854        | 7,467.000         |            | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.05   | Call       | 34.57000    |       | 0.03457   |           | 53.29000     | 0.05329        | 34.570            |            | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.05   | Put        | 7,426.42000 |       | 7.42642   |           | 6,958.38000  | 6.95838        | 7,426.420         |            | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.06   | Call       | 35.55000    |       | 0.03555   |           | 54.71000     | 0.05471        | 35.550            |            | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.06   | Put        | 7,385.86000 |       | 7.38586   |           | 6,918.26000  | 6.91826        | 7,385.860         |            | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        |        |            | 8.05989     |       | 100.90412 |           | 7.92316      | 101.39943      |                   | 6.91       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.44   | Call       | 1,086.10000 |       | 1.08610   |           | 1,276.46000  | 1.27646        | 1,086.100         |            | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.44   | Put        | 3,355.96000 |       | 3.35596   |           | 3,051.01000  | 3.05101        | 3,355.960         |            | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.45   | Call       | 1,098.50000 |       | 1.09850   |           | 1,290.25000  | 1.29025        | 1,098.500         |            | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.45   | Put        | 3,331.25000 |       | 3.33125   |           | 3,027.69000  | 3.02769        | 3,331.250         |            | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.46   | Call       | 1,110.98000 |       | 1.11098   |           | 1,304.14000  | 1.30414        | 1,110.980         |            | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.46   | Put        | 3,306.63000 |       | 3.30663   |           | 3,004.48000  | 3.00448        | 3,306.630         |            | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.78   | Call       | 1,561.29000 |       | 1.56129   |           | 1,799.87000  | 1.79987        | 1,561.290         |            | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.78   | Put        | 2,578.44000 |       | 2.57844   |           | 2,321.71000  | 2.32171        | 2,578.440         |            | 0.00          | 0                | 530.00        |
| R204             | On 06/11/2014 | Bond Future        |        |            | 8.20859     |       | 102.39659 |           | 8.06221      | 102.89815      |                   | 6.74       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 6.99   | Call       | 854.26000   |       | 0.85426   |           | 996.56000    | 0.99656        | 854.260           |            | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 6.99   | Put        | 5,125.77000 |       | 5.12577   |           | 4,766.51000  | 4.76651        | 5,125.770         |            | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.00   | Call       | 862.60000   |       | 0.86260   |           | 1,005.89000  | 1.00589        | 862.600           |            | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.00   | Put        | 5,098.16000 |       | 5.09816   |           | 4,739.89000  | 4.73989        | 5,098.160         |            | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.01   | Call       | 871.58000   |       | 0.87158   |           | 1,015.90000  | 1.01590        | 871.580           |            | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.01   | Put        | 5,071.19000 |       | 5.07119   |           | 4,713.95000  | 4.71395        | 5,071.190         |            | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.99   | Call       | 2,075.50000 |       | 2.07550   |           | 2,328.74000  | 2.32874        | 2,075.500         |            | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.99   | Put        | 2,825.62000 |       | 2.82562   |           | 2,577.30000  | 2.57730        | 2,825.620         |            | 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 06/02/2014 | Bond Future        |        |            | 9.57934     |       | 95.65570  |           | 9.44991      | 96.86831       |                   |            | 0.00          | 0                | 12,135.00     |
| R2048            | On 06/02/2014 | Bond Future        | 9.09   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/02/2014 | Bond Future        | 9.09   | Put        | 4,741.03000 |       | 4.74103   |           | 3,528.42000  | 3.52842        | 4,741.030         |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/02/2014 | Bond Future        | 9.10   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/02/2014 | Bond Future        | 9.10   | Put        | 4,639.76000 |       | 4.63976   |           | 3,427.15000  | 3.42715        | 4,639.760         |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/02/2014 | Bond Future        | 9.11   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/02/2014 | Bond Future        | 9.11   | Put        | 4,538.68000 |       | 4.53868   |           | 3,326.07000  | 3.32607        | 4,538.680         |            | 0.00          | 0                | 0.00          |
| R2048            | On 08/05/2014 | Bond Future        |        |            | 9.68173     |       | 92.50511  |           | 9.54806      | 93.73396       |                   |            | 0.00          | 0                | 1,515.00      |
| 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        | 6,184.80000 |       | 6.18480   |           | 4,955.95000  | 4.95595        | 6,184.800         |            | 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        | 9.05   | Put        | 6,082.67000 |       | 6.08267   |           | 4,853.82000  | 4.85382        | 6,082.670         |            | 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        | 9.06   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| R2048            | On 08/05/2014 | Bond Future        | 9.06   | Put        | 5,980.73000 |       | 5.98073   |           | 4,751.88000  | 4.75188        | 5,980.730         |            | 0.00           | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        |        |            | 9.78037     |       | 93.68462  |           | 9.65000      | 9.65000        |                   |            | 0.00           | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.64   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.64   | Put        | 1,267.26000 |       | 1.26726   |           | 0.00000      | 0.00000        | 1,267.260         |            | 0.00           | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.65   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.65   | Put        | 1,175.91000 |       | 1.17591   |           | 0.00000      | 0.00000        | 1,175.910         |            | 0.00           | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.66   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.66   | Put        | 1,084.73000 |       | 1.08473   |           | 0.00000      | 0.00000        | 1,084.730         |            | 0.00           | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        |        |            | 9.87662     |       | 90.64755  |           | 9.73000      | 9.73000        |                   |            | 0.00           | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.72   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.72   | Put        | 1,390.89000 |       | 1.39089   |           | 0.00000      | 0.00000        | 1,390.890         |            | 0.00           | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.73   | Call       | 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        | 1,300.91000 |       | 1.30091   |           | 0.00000      | 0.00000        | 1,300.910         |            | 0.00           | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.74   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.74   | Put        | 1,211.10000 |       | 1.21110   |           | 0.00000      | 0.00000        | 1,211.100         |            | 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 06/02/2014 | Bond Future        |        |            | 8.03918     |       | 96.86874  |           | 7.91987      | 97.41198       |                   | 8.72       | 216,985,977.60 | 2,240            | 20,554.00     |
| R207             | On 06/02/2014 | Bond Future        | 6.64   | Call       | 0.00000     |       | 0.00000   |           | 0.03000      | 0.00003        | 0.000             | 8.48       | 0.00           | 0                | 0.00          |
| R207             | On 06/02/2014 | Bond Future        | 6.64   | Put        | 6,612.99000 |       | 6.61299   |           | 6,069.78000  | 6.06978        | 6,612.990         | 8.48       | 0.00           | 0                | 0.00          |
| R207             | On 06/02/2014 | Bond Future        | 6.65   | Call       | 0.00000     |       | 0.00000   |           | 0.03000      | 0.00003        | 0.000             | 8.48       | 0.00           | 0                | 0.00          |
| R207             | On 06/02/2014 | Bond Future        | 6.65   | Put        | 6,563.79000 |       | 6.56379   |           | 6,020.58000  | 6.02058        | 6,563.790         | 8.48       | 0.00           | 0                | 0.00          |
| R207             | On 06/02/2014 | Bond Future        | 6.66   | Call       | 0.00000     |       | 0.00000   |           | 0.04000      | 0.00004        | 0.000             | 8.48       | 0.00           | 0                | 0.00          |
| R207             | On 06/02/2014 | Bond Future        | 6.66   | Put        | 6,514.63000 |       | 6.51463   |           | 5,971.43000  | 5.97143        | 6,514.630         | 8.48       | 0.00           | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        |        |            | 8.18802     |       | 98.15655  |           | 8.06198      | 98.70717       |                   | 8.58       | 0.00           | 0                | 90.00         |
| R207             | On 08/05/2014 | Bond Future        | 6.19   | Call       | 34.90000    |       | 0.03490   |           | 53.48000     | 0.05348        | 34.900            | 8.37       | 0.00           | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.19   | Put        | 9,236.48000 |       | 9.23648   |           | 8,704.44000  | 8.70444        | 9,236.480         | 8.37       | 0.00           | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.20   | Call       | 35.88000    |       | 0.03588   |           | 54.89000     | 0.05489        | 35.880            | 8.37       | 0.00           | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.20   | Put        | 9,188.80000 |       | 9.18880   |           | 8,657.19000  | 8.65719        | 9,188.800         | 8.37       | 0.00           | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.21   | Call       | 36.88000    |       | 0.03688   |           | 56.32000     | 0.05632        | 36.880            | 8.37       | 0.00           | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.21   | Put        | 9,141.16000 |       | 9.14116   |           | 8,609.98000  | 8.60998        | 9,141.160         | 8.37       | 0.00           | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        |        |            | 8.33202     |       | 95.89642  |           | 8.19826      | 96.45638       |                   | 8.54       | 0.00           | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.69   | Call       | 1,263.89000 |       | 1.26389   |           | 1,478.84000  | 1.47884        | 1,263.890         | 8.47       | 0.00           | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.69   | Put        | 3,988.55000 |       | 3.98855   |           | 3,643.54000  | 3.64354        | 3,988.550         | 8.47       | 0.00           | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.70   | Call       | 1,277.97000 |       | 1.27797   |           | 1,494.47000  | 1.49447        | 1,277.970         | 8.47       | 0.00           | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.70   | Put        | 3,959.47000 |       | 3.95947   |           | 3,616.01000  | 3.61601        | 3,959.470         | 8.47       | 0.00           | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.71   | Call       | 1,292.16000 |       | 1.29216   |           | 1,510.21000  | 1.51021        | 1,292.160         | 8.47       | 0.00           | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.71   | Put        | 3,930.52000 |       | 3.93052   |           | 3,588.61000  | 3.58861        | 3,930.520         | 8.47       | 0.00           | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        |        |            | 8.46588     |       | 97.31504  |           | 8.32448      | 97.88221       |                   | 8.47       | 0.00           | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.34   | Call       | 1,167.37000 |       | 1.16737   |           | 1,344.42000  | 1.34442        | 1,167.370         | 8.34       | 0.00           | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.34   | Put        | 5,799.93000 |       | 5.79993   |           | 5,409.81000  | 5.40981        | 5,799.930         | 8.34       | 0.00           | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.35   | Call       | 1,178.62000 |       | 1.17862   |           | 1,356.85000  | 1.35685        | 1,178.620         | 8.34       | 0.00           | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.35   | Put        | 5,768.84000 |       | 5.76884   |           | 5,379.90000  | 5.37990        | 5,768.840         | 8.34       | 0.00           | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.36   | Call       | 1,189.96000 |       | 1.18996   |           | 1,369.35000  | 1.36935        | 1,189.960         | 8.34       | 0.00           | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.36   | Put        | 5,737.86000 |       | 5.73786   |           | 5,350.08000  | 5.35008        | 5,737.860         | 8.34       | 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 06/02/2014 | Bond Future        |        |            | 8.18743     |       | 94.82120  |           | 8.06305      | 95.45425       |                   | 9.56       | 0.00           | 0                | 11,167.00     |
| R208             | On 06/02/2014 | Bond Future        | 6.74   | Call       | 0.00000     |       | 0.00000   |           | 0.01000      | 0.00001        | 0.000             | 9.30       | 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 06/02/2014 | Bond Future        | 6.74   | Put        | 7,708.69000  |       | 7.70869   |           | 7,075.65000  | 7.07565        | 7,708.690         | 9.30       | 0.00          | 0                | 0.00          |
| R208             | On 06/02/2014 | Bond Future        | 6.75   | Call       | 0.00000      |       | 0.00000   |           | 0.01000      | 0.00001        | 0.000             | 9.30       | 0.00          | 0                | 0.00          |
| R208             | On 06/02/2014 | Bond Future        | 6.75   | Put        | 7,652.78000  |       | 7.65278   |           | 7,019.74000  | 7.01974        | 7,652.780         | 9.30       | 0.00          | 0                | 0.00          |
| R208             | On 06/02/2014 | Bond Future        | 6.76   | Call       | 0.00000      |       | 0.00000   |           | 0.01000      | 0.00001        | 0.000             | 9.30       | 0.00          | 0                | 0.00          |
| R208             | On 06/02/2014 | Bond Future        | 6.76   | Put        | 7,596.91000  |       | 7.59691   |           | 6,963.87000  | 6.96387        | 7,596.910         | 9.30       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        |        |            | 8.31848      |       | 92.68565  |           | 8.18812      | 93.32721       |                   | 10.08      | 0.00          | 0                | 110.00        |
| R208             | On 08/05/2014 | Bond Future        | 6.29   | Call       | 32.42000     |       | 0.03242   |           | 51.13000     | 0.05113        | 32.420            | 9.82       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.29   | Put        | 10,668.42000 |       | 10.66842  |           | 10,045.57000 | 10.04557       | 10,668.420        | 9.82       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.30   | Call       | 33.36000     |       | 0.03336   |           | 52.52000     | 0.05252        | 33.360            | 9.82       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.30   | Put        | 10,613.35000 |       | 10.61335  |           | 9,990.95000  | 9.99095        | 10,613.350        | 9.82       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.31   | Put        | 10,558.33000 |       | 10.55833  |           | 9,936.39000  | 9.93639        | 10,558.330        | 9.82       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.31   | Call       | 34.33000     |       | 0.03433   |           | 53.95000     | 0.05395        | 34.330            | 9.82       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        |        |            | 8.44326      |       | 93.98953  |           | 8.30619      | 94.64169       |                   | 9.48       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.79   | Call       | 1,323.73000  |       | 1.32373   |           | 1,567.60000  | 1.56760        | 1,323.730         | 9.42       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.79   | Put        | 4,483.60000  |       | 4.48360   |           | 4,075.31000  | 4.07531        | 4,483.600         | 9.42       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.80   | Call       | 1,339.45000  |       | 1.33945   |           | 1,585.21000  | 1.58521        | 1,339.450         | 9.42       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.80   | Put        | 4,449.95000  |       | 4.44995   |           | 4,043.55000  | 4.04355        | 4,449.950         | 9.42       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.81   | Call       | 1,355.29000  |       | 1.35529   |           | 1,602.93000  | 1.60293        | 1,355.290         | 9.43       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.81   | Put        | 4,416.46000  |       | 4.41646   |           | 4,011.94000  | 4.01194        | 4,416.460         | 9.43       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 8.28   | Call       | 2,244.92000  |       | 2.24492   |           | 2,582.59000  | 2.58259        | 2,244.920         | 9.58       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 8.28   | Put        | 3,022.34000  |       | 3.02234   |           | 2,707.85000  | 2.70785        | 3,022.340         | 9.58       | 0.00          | 0                | 630.00        |
| R208             | On 06/11/2014 | Bond Future        |        |            | 8.56478      |       | 91.98163  |           | 8.42100      | 92.64246       |                   | 9.48       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.44   | Call       | 1,119.78000  |       | 1.11978   |           | 1,313.40000  | 1.31340        | 1,119.780         | 9.26       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.44   | Put        | 6,449.23000  |       | 6.44923   |           | 5,982.02000  | 5.98202        | 6,449.230         | 9.26       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.45   | Put        | 6,412.43000  |       | 6.41243   |           | 5,946.68000  | 5.94668        | 6,412.430         | 9.27       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.45   | Call       | 1,132.01000  |       | 1.13201   |           | 1,327.09000  | 1.32709        | 1,132.010         | 9.27       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.46   | Put        | 6,375.74000  |       | 6.37574   |           | 5,911.45000  | 5.91145        | 6,375.740         | 9.27       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.46   | Call       | 1,144.33000  |       | 1.14433   |           | 1,340.87000  | 1.34087        | 1,144.330         | 9.27       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 8.50   | Call       | 2,946.83000  |       | 2.94683   |           | 3,305.84000  | 3.30584        | 2,946.830         | 9.56       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 8.50   | Put        | 3,243.84000  |       | 3.24384   |           | 2,942.02000  | 2.94202        | 3,243.840         | 9.56       | 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 06/02/2014 | Bond Future        |        |            | 9.38855      |       | 73.24531  |           | 9.26916      | 74.09970       |                   | 19.65      | 0.00          | 0                | 23,535.00     |
| R209             | On 06/02/2014 | Bond Future        | 8.54   | Call       | 3.35000      |       | 0.00335   |           | 25.02000     | 0.02502        | 3.350             | 19.42      | 0.00          | 0                | 0.00          |
| R209             | On 06/02/2014 | Bond Future        | 8.54   | Put        | 6,444.00000  |       | 6.44400   |           | 5,611.28000  | 5.61128        | 6,444.000         | 19.42      | 0.00          | 0                | 0.00          |
| R209             | On 06/02/2014 | Bond Future        | 8.55   | Call       | 3.72000      |       | 0.00372   |           | 26.96000     | 0.02696        | 3.720             | 19.43      | 0.00          | 0                | 0.00          |
| R209             | On 06/02/2014 | Bond Future        | 8.55   | Put        | 6,363.24000  |       | 6.36324   |           | 5,532.09000  | 5.53209        | 6,363.240         | 19.43      | 0.00          | 0                | 0.00          |
| R209             | On 06/02/2014 | Bond Future        | 8.56   | Put        | 6,282.64000  |       | 6.28264   |           | 5,453.18000  | 5.45318        | 6,282.640         | 19.43      | 0.00          | 0                | 0.00          |
| R209             | On 06/02/2014 | Bond Future        | 8.56   | Call       | 4.11000      |       | 0.00411   |           | 29.04000     | 0.02904        | 4.110             | 19.43      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        |        |            | 9.48923      |       | 71.07443  |           | 9.36614      | 71.94035       |                   | 21.05      | 0.00          | 0                | 488.00        |
| R209             | On 08/05/2014 | Bond Future        | 7.84   | Call       | 210.23000    |       | 0.21023   |           | 290.64000    | 0.29064        | 210.230           | 20.58      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.84   | Put        | 13,347.86000 |       | 13.34786  |           | 12,562.35000 | 12.56235       | 13,347.860        | 20.58      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.85   | Call       | 215.04000    |       | 0.21504   |           | 296.89000    | 0.29689        | 215.040           | 20.58      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.85   | Put        | 13,262.01000 |       | 13.26201  |           | 12,477.94000 | 12.47794       | 13,262.010        | 20.58      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.86   | Call       | 219.94000    |       | 0.21994   |           | 303.25000    | 0.30325        | 219.940           | 20.58      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.86   | Put        | 13,176.39000 |       | 13.17639  |           | 12,393.78000 | 12.39378       | 13,176.390        | 20.58      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 8.50   | Call       | 791.76000    |       | 0.79176   |           | 1,008.62000  | 1.00862        | 791.760           | 20.70      | 0.00          | 0                | 640.00        |
| R209             | On 08/05/2014 | Bond Future        | 8.50   | Put        | 8,251.56000  |       | 8.25156   |           | 7,602.50000  | 7.60250        | 8,251.560         | 20.70      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.00   | Call       | 1,733.29000  |       | 1.73329   |           | 2,098.65000  | 2.09865        | 1,733.290         | 20.93      | 0.00          | 0                | 640.00        |
| R209             | On 08/05/2014 | Bond Future        | 9.00   | Put        | 5,276.36000  |       | 5.27636   |           | 4,775.80000  | 4.77580        | 5,276.360         | 20.93      | 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             | On 08/05/2014 | Bond Future        | 9.50   | Call       | 3,196.42000 |       | 3.19642   |           | 3,717.06000  | 3.71706        | 3,196.420         | 21.20      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.50   | Put        | 3,121.44000 |       | 3.12144   |           | 2,776.16000  | 2.77616        | 3,121.440         | 21.20      | 0.00          | 0                | 640.00        |
| R209             | On 08/05/2014 | Bond Future        | 9.63   | Call       | 3,659.15000 |       | 3.65915   |           | 4,217.29000  | 4.21729        | 3,659.150         | 21.28      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.63   | Put        | 2,689.06000 |       | 2.68906   |           | 2,381.28000  | 2.38128        | 2,689.060         | 21.28      | 0.00          | 0                | 883.00        |
| R209             | On 08/05/2014 | Bond Future        | 9.75   | Call       | 4,112.88000 |       | 4.11288   |           | 4,703.81000  | 4.70381        | 4,112.880         | 21.35      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.75   | Put        | 2,332.47000 |       | 2.33247   |           | 2,057.48000  | 2.05748        | 2,332.470         | 21.35      | 0.00          | 0                | 7,262.00      |
| R209             | On 08/05/2014 | Bond Future        | 9.85   | Call       | 4,509.01000 |       | 4.50901   |           | 5,125.76000  | 5.12576        | 4,509.010         | 21.41      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.85   | Put        | 2,064.76000 |       | 2.06476   |           | 1,815.59000  | 1.81559        | 2,064.760         | 21.41      | 0.00          | 0                | 10,000.00     |
| R209             | On 07/08/2014 | Bond Future        |        |            | 9.58442     |       | 72.07440  |           | 9.45741      | 72.95371       |                   | 20.67      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.04   | Call       | 2,724.42000 |       | 2.72442   |           | 3,114.71000  | 3.11471        | 2,724.420         | 20.57      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.04   | Put        | 6,619.29000 |       | 6.61929   |           | 6,130.27000  | 6.13027        | 6,619.290         | 20.57      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.05   | Call       | 2,750.46000 |       | 2.75046   |           | 3,143.08000  | 3.14308        | 2,750.460         | 20.57      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.05   | Put        | 6,570.75000 |       | 6.57075   |           | 6,084.06000  | 6.08406        | 6,570.750         | 20.57      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.06   | Call       | 2,776.65000 |       | 2.77665   |           | 3,171.60000  | 3.17160        | 2,776.650         | 20.58      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.06   | Put        | 6,522.48000 |       | 6.52248   |           | 6,038.12000  | 6.03812        | 6,522.480         | 20.58      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        |        |            | 9.67605     |       | 69.99434  |           | 9.54529      | 70.88581       |                   | 20.85      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 8.99   | Call       | 3,178.63000 |       | 3.17863   |           | 3,565.26000  | 3.56526        | 3,178.630         | 20.73      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 8.99   | Put        | 8,063.25000 |       | 8.06325   |           | 7,558.41000  | 7.55841        | 8,063.250         | 20.73      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.00   | Call       | 3,204.07000 |       | 3.20407   |           | 3,592.67000  | 3.59267        | 3,204.070         | 20.73      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.00   | Put        | 8,013.69000 |       | 8.01369   |           | 7,510.82000  | 7.51082        | 8,013.690         | 20.73      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.01   | Call       | 3,229.62000 |       | 3.22962   |           | 3,620.20000  | 3.62020        | 3,229.620         | 20.74      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.01   | Put        | 7,964.35000 |       | 7.96435   |           | 7,463.46000  | 7.46346        | 7,964.350         | 20.74      | 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          |
| 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 06/02/2014 | Bond Future        |        |            | 158.53159   |       | 158.53159 |           | 160.03838    | 160.03838      |                   |            | 0.00          | 0                | 1,319.00      |
| R210             | On 06/02/2014 | Bond Future        | 161.49 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 06/02/2014 | Bond Future        | 161.49 | Put        | 2,958.41000 |       | 2.95841   |           | 1,451.62000  | 1.45162        | 2,958.410         |            | 0.00          | 0                | 0.00          |
| R210             | On 06/02/2014 | Bond Future        | 161.50 | Put        | 2,968.41000 |       | 2.96841   |           | 1,461.62000  | 1.46162        | 2,968.410         |            | 0.00          | 0                | 0.00          |
| R210             | On 06/02/2014 | Bond Future        | 161.50 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 06/02/2014 | Bond Future        | 161.51 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 06/02/2014 | Bond Future        | 161.51 | Put        | 2,978.41000 |       | 2.97841   |           | 1,471.62000  | 1.47162        | 2,978.410         |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | Bond Future        |        |            | 158.70181   |       | 158.70181 |           | 160.00000    | 160.00000      |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | Bond Future        | 159.99 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | Bond Future        | 159.99 | Put        | 1,288.19000 |       | 1.28819   |           | 0.00000      | 0.00000        | 1,288.190         |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | Bond Future        | 160.00 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | Bond Future        | 160.00 | Put        | 1,298.19000 |       | 1.29819   |           | 0.00000      | 0.00000        | 1,298.190         |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | Bond Future        | 160.01 | Put        | 1,308.19000 |       | 1.30819   |           | 0.00000      | 0.00000        | 1,308.190         |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | Bond Future        | 160.01 | Call       | 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 06/02/2014 | Bond Future        |        |            | 128.23622   |       | 128.23622 |           | 128.61950    | 128.61950      |                   |            | 0.00          | 0                | 2,022.00      |
| R211             | On 06/02/2014 | Bond Future        | 128.99 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R211             | On 06/02/2014 | Bond Future        | 128.99 | Put        | 753.78000   |       | 0.75378   |           | 370.50000    | 0.37050        | 753.780           |            | 0.00          | 0                | 0.00          |
| R211             | On 06/02/2014 | Bond Future        | 129.00 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R211             | On 06/02/2014 | Bond Future        | 129.00 | Put        | 763.78000   |       | 0.76378   |           | 380.50000    | 0.38050        | 763.780           |            | 0.00          | 0                | 0.00          |
| R211             | On 06/02/2014 | Bond Future        | 129.01 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R211             | On 06/02/2014 | Bond Future        | 129.01 | Put        | 773.78000   |       | 0.77378   |           | 390.50000    | 0.39050        | 773.780           |            | 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 |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R211             | On 08/05/2014 | Bond Future        |        |            | 129.95699    |       | 129.95699 |           | 130.30000    | 130.30000      |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 08/05/2014 | Bond Future        | 129.99 | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R211             | On 08/05/2014 | Bond Future        | 129.99 | Put        | 33.01000     |       | 0.03301   |           | 0.00000      | 0.00000        | 33.010            |            | 0.00          | 0                | 0.00          |
| R211             | On 08/05/2014 | Bond Future        | 130.00 | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R211             | On 08/05/2014 | Bond Future        | 130.00 | Put        | 43.01000     |       | 0.04301   |           | 0.00000      | 0.00000        | 43.010            |            | 0.00          | 0                | 0.00          |
| R211             | On 08/05/2014 | Bond Future        | 130.01 | Put        | 53.01000     |       | 0.05301   |           | 0.00000      | 0.00000        | 53.010            |            | 0.00          | 0                | 0.00          |
| R211             | On 08/05/2014 | Bond Future        | 130.01 | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 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 06/02/2014 | Bond Future        |        |            | 129.80256    |       | 129.80256 |           | 130.46464    | 130.46464      |                   |            | 0.00          | 0                | 21,791.00     |
| R212             | On 06/02/2014 | Bond Future        | 132.99 | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 06/02/2014 | Bond Future        | 132.99 | Put        | 3,187.44000  |       | 3.18744   |           | 2,525.36000  | 2.52536        | 3,187.440         |            | 0.00          | 0                | 0.00          |
| R212             | On 06/02/2014 | Bond Future        | 133.00 | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 06/02/2014 | Bond Future        | 133.00 | Put        | 3,197.44000  |       | 3.19744   |           | 2,535.36000  | 2.53536        | 3,197.440         |            | 0.00          | 0                | 0.00          |
| R212             | On 06/02/2014 | Bond Future        | 133.01 | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 06/02/2014 | Bond Future        | 133.01 | Put        | 3,207.44000  |       | 3.20744   |           | 2,545.36000  | 2.54536        | 3,207.440         |            | 0.00          | 0                | 0.00          |
| R212             | On 08/05/2014 | Bond Future        |        |            | 131.54429    |       | 131.54429 |           | 132.20000    | 132.20000      |                   |            | 0.00          | 0                | 0.00          |
| R212             | On 08/05/2014 | Bond Future        | 131.99 | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 08/05/2014 | Bond Future        | 131.99 | Put        | 445.71000    |       | 0.44571   |           | 0.00000      | 0.00000        | 445.710           |            | 0.00          | 0                | 0.00          |
| R212             | On 08/05/2014 | Bond Future        | 132.00 | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 08/05/2014 | Bond Future        | 132.00 | Put        | 455.71000    |       | 0.45571   |           | 0.00000      | 0.00000        | 455.710           |            | 0.00          | 0                | 0.00          |
| R212             | On 08/05/2014 | Bond Future        | 132.01 | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 08/05/2014 | Bond Future        | 132.01 | Put        | 465.71000    |       | 0.46571   |           | 0.00000      | 0.00000        | 465.710           |            | 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          |
| R213             | On 06/02/2014 | Bond Future        |        |            | 9.23476      |       | 84.15826  |           | 9.12046      | 84.99825       |                   | 17.73      | 0.00          | 0                | 21,529.00     |
| R213             | On 06/02/2014 | Bond Future        | 8.29   | Call       | 1.36000      |       | 0.00136   |           | 12.49000     | 0.01249        | 1.360             | 17.41      | 0.00          | 0                | 0.00          |
| R213             | On 06/02/2014 | Bond Future        | 8.29   | Put        | 7,343.85000  |       | 7.34385   |           | 6,514.99000  | 6.51499        | 7,343.850         | 17.41      | 0.00          | 0                | 0.00          |
| R213             | On 06/02/2014 | Bond Future        | 8.30   | Call       | 1.51000      |       | 0.00151   |           | 13.54000     | 0.01354        | 1.510             | 17.41      | 0.00          | 0                | 0.00          |
| R213             | On 06/02/2014 | Bond Future        | 8.30   | Put        | 7,261.32000  |       | 7.26132   |           | 6,433.36000  | 6.43336        | 7,261.320         | 17.41      | 0.00          | 0                | 0.00          |
| R213             | On 06/02/2014 | Bond Future        | 8.31   | Call       | 1.69000      |       | 0.00169   |           | 14.67000     | 0.01467        | 1.690             | 17.42      | 0.00          | 0                | 0.00          |
| R213             | On 06/02/2014 | Bond Future        | 8.31   | Put        | 7,178.93000  |       | 7.17893   |           | 6,351.92000  | 6.35192        | 7,178.930         | 17.42      | 0.00          | 0                | 0.00          |
| R213             | On 08/05/2014 | Bond Future        |        |            | 9.34024      |       | 81.73930  |           | 9.22229      | 82.59062       |                   | 18.81      | 0.00          | 0                | 190.00        |
| R213             | On 08/05/2014 | Bond Future        | 7.64   | Call       | 199.40000    |       | 0.19940   |           | 273.72000    | 0.27372        | 199.400           | 18.38      | 0.00          | 0                | 0.00          |
| R213             | On 08/05/2014 | Bond Future        | 7.64   | Put        | 13,852.27000 |       | 13.85227  |           | 13,075.27000 | 13.07527       | 13,852.270        | 18.38      | 0.00          | 0                | 0.00          |
| R213             | On 08/05/2014 | Bond Future        | 7.65   | Call       | 203.92000    |       | 0.20392   |           | 279.56000    | 0.27956        | 203.920           | 18.38      | 0.00          | 0                | 0.00          |
| R213             | On 08/05/2014 | Bond Future        | 7.65   | Put        | 13,767.09000 |       | 13.76709  |           | 12,991.41000 | 12.99141       | 13,767.090        | 18.38      | 0.00          | 0                | 0.00          |
| R213             | On 08/05/2014 | Bond Future        | 7.66   | Call       | 208.52000    |       | 0.20852   |           | 285.50000    | 0.28550        | 208.520           | 18.38      | 0.00          | 0                | 0.00          |
| R213             | On 08/05/2014 | Bond Future        | 7.66   | Put        | 13,682.11000 |       | 13.68211  |           | 12,907.77000 | 12.90777       | 13,682.110        | 18.38      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 | Bond Future        |        |            | 9.44141      |       | 82.88897  |           | 9.31948      | 83.75361       |                   | 18.34      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 | Bond Future        | 8.84   | Call       | 2,608.52000  |       | 2.60852   |           | 2,976.34000  | 2.97634        | 2,608.520         | 18.17      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 | Bond Future        | 8.84   | Put        | 7,008.98000  |       | 7.00898   |           | 6,512.16000  | 6.51216        | 7,008.980         | 18.17      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 | Bond Future        | 8.85   | Call       | 2,634.09000  |       | 2.63409   |           | 3,004.20000  | 3.00420        | 2,634.090         | 18.17      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 | Bond Future        | 8.85   | Put        | 6,958.54000  |       | 6.95854   |           | 6,464.01000  | 6.46401        | 6,958.540         | 18.17      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 | Bond Future        | 8.86   | Call       | 2,659.82000  |       | 2.65982   |           | 3,032.21000  | 3.03221        | 2,659.820         | 18.17      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 | Bond Future        | 8.86   | Put        | 6,908.35000  |       | 6.90835   |           | 6,416.10000  | 6.41610        | 6,908.350         | 18.17      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 | Bond Future        |        |            | 9.54021      |       | 80.57453  |           | 9.41448      | 81.45112       |                   | 18.32      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 | Bond Future        | 8.84   | Call       | 3,138.59000  |       | 3.13859   |           | 3,511.05000  | 3.51105        | 3,138.590         | 18.15      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 | Bond Future        | 8.84   | Put        | 8,205.05000  |       | 8.20505   |           | 7,700.92000  | 7.70092        | 8,205.050         | 18.15      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 | Bond Future        | 8.85   | Call       | 3,164.11000  |       | 3.16411   |           | 3,538.51000  | 3.53851        | 3,164.110         | 18.15      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 | Bond Future        | 8.85   | Put        | 8,154.96000  |       | 8.15496   |           | 7,652.77000  | 7.65277        | 8,154.960         | 18.15      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 | Bond Future        | 8.86   | Call       | 3,189.76000  |       | 3.18976   |           | 3,566.09000  | 3.56609        | 3,189.760         | 18.15      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 | Bond Future        | 8.86   | Put        | 8,105.09000  |       | 8.10509   |           | 7,604.83000  | 7.60483        | 8,105.090         | 18.15      | 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          |

| Contract Details | Strike        | Call / Put              | MTM  | Yield        | MarkPrice    | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R214             | On 06/02/2014 | Bond Future             |      | 9.49884      | 73.93338     |           | 9.36940      | 74.88662       |                   | 21.16      | 0.00          | 0                | 5,455.00      |
| R214             | On 06/02/2014 | Bond Future             | 8.99 | Call         | 83.34000     | 0.08334   | 270.13000    | 0.27013        | 83.340            | 21.04      | 0.00          | 0                | 0.00          |
| R214             | On 06/02/2014 | Bond Future             | 8.99 | Put          | 3,958.53000  | 3.95853   | 3,192.08000  | 3.19208        | 3,958.530         | 21.04      | 0.00          | 0                | 0.00          |
| R214             | On 06/02/2014 | Bond Future             | 9.00 | Call         | 89.06000     | 0.08906   | 283.50000    | 0.28350        | 89.060            | 21.04      | 0.00          | 0                | 0.00          |
| R214             | On 06/02/2014 | Bond Future             | 9.00 | Put          | 3,884.69000  | 3.88469   | 3,125.89000  | 3.12589        | 3,884.690         | 21.04      | 0.00          | 0                | 0.00          |
| R214             | On 06/02/2014 | Bond Future             | 9.01 | Call         | 95.10000     | 0.09510   | 297.37000    | 0.29737        | 95.100            | 21.05      | 0.00          | 0                | 0.00          |
| R214             | On 06/02/2014 | Bond Future             | 9.01 | Put          | 3,811.32000  | 3.81132   | 3,060.35000  | 3.06035        | 3,811.320         | 21.05      | 0.00          | 0                | 0.00          |
| R214             | On 08/05/2014 | Bond Future             |      | 9.59758      | 71.63122     |           | 9.46413      | 72.59719       |                   | 22.22      | 0.00          | 0                | 100.00        |
| R214             | On 08/05/2014 | Bond Future             | 8.99 | Call         | 1,609.30000  | 1.60930   | 1,982.43000  | 1.98243        | 1,609.300         | 22.10      | 0.00          | 0                | 0.00          |
| R214             | On 08/05/2014 | Bond Future             | 8.99 | Put          | 6,194.54000  | 6.19454   | 5,601.70000  | 5.60170        | 6,194.540         | 22.10      | 0.00          | 0                | 0.00          |
| R214             | On 08/05/2014 | Bond Future             | 9.00 | Call         | 1,632.11000  | 1.63211   | 2,008.61000  | 2.00861        | 1,632.110         | 22.10      | 0.00          | 0                | 0.00          |
| R214             | On 08/05/2014 | Bond Future             | 9.00 | Put          | 6,137.87000  | 6.13787   | 5,548.40000  | 5.54840        | 6,137.870         | 22.10      | 0.00          | 0                | 0.00          |
| R214             | On 08/05/2014 | Bond Future             | 9.01 | Call         | 1,655.12000  | 1.65512   | 2,035.00000  | 2.03500        | 1,655.120         | 22.11      | 0.00          | 0                | 0.00          |
| R214             | On 08/05/2014 | Bond Future             | 9.01 | Put          | 6,081.53000  | 6.08153   | 5,495.44000  | 5.49544        | 6,081.530         | 22.11      | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 | Bond Future             |      | 9.69239      | 72.54534     |           | 9.55000      | 9.55000        |                   |            | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 | Bond Future             | 9.54 | Call         | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 | Bond Future             | 9.54 | Put          | 1,086.24000  | 1.08624   | 0.00000      | 0.00000        | 1,086.240         |            | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 | Bond Future             | 9.55 | Call         | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 | Bond Future             | 9.55 | Put          | 1,014.09000  | 1.01409   | 0.00000      | 0.00000        | 1,014.090         |            | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 | Bond Future             | 9.56 | Call         | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 | Bond Future             | 9.56 | Put          | 942.06000    | 0.94206   | 0.00000      | 0.00000        | 942.060           |            | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 | Bond Future             |      | 9.78472      | 70.33280     |           | 9.65000      | 9.65000        |                   |            | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 | Bond Future             | 9.64 | Call         | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 | Bond Future             | 9.64 | Put          | 1,014.34000  | 1.01434   | 0.00000      | 0.00000        | 1,014.340         |            | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 | Bond Future             | 9.65 | Call         | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 | Bond Future             | 9.65 | Put          | 943.44000    | 0.94344   | 0.00000      | 0.00000        | 943.440           |            | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 | Bond Future             | 9.66 | Call         | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 | Bond Future             | 9.66 | Put          | 872.67000    | 0.87267   | 0.00000      | 0.00000        | 872.670           |            | 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 |      | 22,150.02000 | 22,150.02000 |           | 22,136.03000 | 22,136.03000   |                   |            | 0.00          | 0                | 0.00          |
| TRY / R          | On 17/03/2014 | Foreign Exchange Future |      | 4.78970      | 4.78970      |           | 4.74420      | 4.74420        |                   | 14.61      | 0.00          | 0                | 0.00          |
| TRY / R          | On 17/03/2014 | Foreign Exchange Future | 4.99 | Call         | 33.72100     | 0.03372   | 23.86070     | 0.02386        | 33.721            | 14.67      | 0.00          | 0                | 0.00          |
| TRY / R          | On 17/03/2014 | Foreign Exchange Future | 4.99 | Put          | 234.02100    | 0.23402   | 269.66070    | 0.26966        | 234.021           | 14.67      | 0.00          | 0                | 0.00          |
| TRY / R          | On 17/03/2014 | Foreign Exchange Future | 5.00 | Put          | 241.93860    | 0.24194   | 278.13620    | 0.27814        | 241.939           | 14.67      | 0.00          | 0                | 0.00          |
| TRY / R          | On 17/03/2014 | Foreign Exchange Future | 5.00 | Call         | 31.63860     | 0.03164   | 22.33620     | 0.02234        | 31.639            | 14.67      | 0.00          | 0                | 0.00          |
| TRY / R          | On 17/03/2014 | Foreign Exchange Future | 5.01 | Call         | 29.80980     | 0.02981   | 20.92190     | 0.02092        | 29.810            | 14.70      | 0.00          | 0                | 0.00          |
| TRY / R          | On 17/03/2014 | Foreign Exchange Future | 5.01 | Put          | 250.10980    | 0.25011   | 286.72190    | 0.28672        | 250.110           | 14.70      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future |      | 4.73930      | 4.73930      |           | 4.69580      | 4.69580        |                   | 13.32      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.04 | Call         | 54.73510     | 0.05474   | 45.20020     | 0.04520        | 54.735            | 13.63      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.04 | Put          | 355.43510    | 0.35544   | 389.40020    | 0.38940        | 355.435           | 13.63      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.05 | Call         | 52.88660     | 0.05289   | 43.66240     | 0.04366        | 52.887            | 13.66      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.05 | Put          | 363.58660    | 0.36359   | 397.86240    | 0.39786        | 363.587           | 13.66      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.06 | Call         | 51.09690     | 0.05110   | 42.17570     | 0.04218        | 51.097            | 13.70      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.06 | Put          | 371.79690    | 0.37180   | 406.37570    | 0.40638        | 371.797           | 13.70      | 0.00          | 0                | 0.00          |

**Total for Derivatives :** 2,806,188,329.49    156,205    3 379 613.00

**i-Bonds**

|      |               |           |  |         |           |  |         |           |  |  |      |   |      |
|------|---------------|-----------|--|---------|-----------|--|---------|-----------|--|--|------|---|------|
| AA02 | On 28/03/2016 | Spot Bond |  | 0.00000 | 100.00000 |  | 0.00000 | 100.47744 |  |  | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| AA03             | On 11/05/2015 | Spot Bond  | 7.01000   | 105.45950 | 7.01000   | 105.43942    |                |                   |            | 3,259,650,000,000.00 | 465,000,000      | 284,500,000.00   |
| AA04             | On 22/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.67590    |                |                   |            | 0.00                 | 0                | 0.00             |
| AA05             | On 22/03/2019 | Spot Bond  | 8.80000   | 105.21928 | 8.80000   | 105.19426    |                |                   |            | 0.00                 | 0                | 3,801,000,000.00 |
| AB010            | On 21/11/2022 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.25978    |                |                   |            | 0.00                 | 0                | 33,300,000.00    |
| AB011            | On 21/11/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.37494    |                |                   |            | 0.00                 | 0                | 500,000,000.00   |
| AB013            | On 21/11/2018 | Spot Bond  | 9.66500   | 96.41102  | 9.66500   | 96.38589     |                |                   |            | 0.00                 | 0                | 0.00             |
| AB06             | On 27/03/2015 | Spot Bond  | 7.31000   | 103.64119 | 7.31000   | 103.62064    |                |                   |            | 1,279,981,000,000.00 | 175,100,000      | 404,900,000.00   |
| AB07             | On 07/03/2014 | Spot Bond  | 6.02500   | 108.15728 | 6.02500   | 103.76624    |                |                   |            | 1,041,120,000,000.00 | 172,800,000      | 1,096,400,000.00 |
| AB08             | On 03/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.90543     |                |                   |            | 0.00                 | 0                | 0.00             |
| AB09             | On 03/05/2017 | Spot Bond  | 8.91000   | 106.27147 | 8.91000   | 106.24588    |                |                   |            | 0.00                 | 0                | 500,000,000.00   |
| ABCP12           | On 20/09/2014 | Spot Bond  | 0.89000   | 136.60787 | 0.89000   | 136.59612    |                |                   |            | 0.00                 | 0                | 10,000,000.00    |
| ABCP13           | On 07/12/2023 | Spot Bond  | 2.40000   | 127.86707 | 2.40000   | 261.43641    |                |                   |            | 0.00                 | 0                | 10,000,000.00    |
| ABFN04           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.24144    |                |                   |            | 0.00                 | 0                | 0.00             |
| ABFN05           | On 17/03/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.83775    |                |                   |            | 0.00                 | 0                | 30,000,000.00    |
| ABFN06           | On 17/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.27001    |                |                   |            | 0.00                 | 0                | 10,000,000.00    |
| ABFN07           | On 17/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.79323    |                |                   |            | 0.00                 | 0                | 360,000,000.00   |
| ABFN08           | On 17/03/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.82831    |                |                   |            | 0.00                 | 0                | 0.00             |
| ABFN09           | On 17/03/2026 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.85156    |                |                   |            | 0.00                 | 0                | 0.00             |
| ABFN10           | On 28/10/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.01575    |                |                   |            | 0.00                 | 0                | 0.00             |
| ABL10A           | On 15/03/2015 | Spot Bond  | 7.77000   | 108.26559 | 7.77000   | 108.24279    |                |                   |            | 259,518,000,000.00   | 33,400,000       | 386,700,000.00   |
| ABL10B           | On 15/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.67412    |                |                   |            | 0.00                 | 0                | 0.00             |
| ABL11A           | On 29/09/2014 | Spot Bond  | 7.27500   | 104.61878 | 7.27500   | 104.59813    |                |                   |            | 0.00                 | 0                | 400,000,000.00   |
| ABL11B           | On 29/09/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.20367    |                |                   |            | 0.00                 | 0                | 0.00             |
| ABL12B           | On 08/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.49236    |                |                   |            | 0.00                 | 0                | 0.00             |
| ABL13            | On 11/10/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.34276    |                |                   |            | 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  |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|----------------|
| ABL14            |        | On 09/10/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.40043      |                   |                      | 0.00          | 0                | 33,300,000.00  |
| ABL15            |        | On 09/10/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.43486      |                   |                      | 0.00          | 0                | 0.00           |
| ABL16            |        | On 25/03/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.65801      |                   |                      | 0.00          | 0                | 0.00           |
| ABL17            |        | On 21/06/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.81340      |                   |                      | 0.00          | 0                | 0.00           |
| ABL18            |        | On 25/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.34744      |                   |                      | 0.00          | 600,000,000      | 300,000,000.00 |
| ABL19            |        | On 25/09/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.83760      |                   |                      | 0.00          | 0                | 0.00           |
| ABLC09           |        | On 19/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.14025      |                   |                      | 0.00          | 0                | 0.00           |
| ABLC10           |        | On 19/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.62006      |                   |                      | 0.00          | 0                | 0.00           |
| ABLI02           |        | On 08/05/2014 | Spot Bond | 5.34000   | 137.01094 |           | 5.34000      | 131.90932      |                   |                      | 0.00          | 0                | 0.00           |
| ABLI03           |        | On 15/03/2015 | Spot Bond | 3.10000   | 127.01518 |           | 3.10000      | 126.99656      |                   | 761,112,000,000.00   |               | 245,520,000      | 122,760,000.00 |
| ABLI04           |        | On 11/10/2016 | Spot Bond | 2.84000   | 118.04627 |           | 2.84000      | 118.02986      |                   |                      | 0.00          | 0                | 0.00           |
| ABLI05           |        | On 18/02/2018 | Spot Bond | 4.49000   | 101.86121 |           | 4.49000      | 101.84266      |                   | 8,082,000,000,000.00 |               | 1,800,000,000    | 900,000,000.00 |
| ABLI06           |        | On 19/07/2020 | Spot Bond | 5.98000   | 101.12511 |           | 5.98000      | 101.10243      |                   |                      | 0.00          | 0                | 0.00           |
| ABLS2A           |        | On 13/07/2016 | Spot Bond | 11.31000  | 109.47249 |           | 11.31000     | 109.43922      |                   | 1,504,230,000,000.00 |               | 133,000,000      | 66,500,000.00  |
| ABLS2B           |        | On 13/07/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.50452      |                   |                      | 0.00          | 0                | 0.00           |
| ABLS3            |        | On 31/03/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.73477      |                   |                      | 0.00          | 0                | 0.00           |
| ABLS4            |        | On 29/03/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.80114      |                   |                      | 0.00          | 0                | 0.00           |
| ABLS5            |        | On 29/06/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.84085      |                   |                      | 0.00          | 0                | 115,500,000.00 |
| ABLS11           |        | On 29/06/2019 | Spot Bond | 4.14000   | 110.87864 |           | 4.14000      | 110.85934      |                   |                      | 0.00          | 0                | 0.00           |
| ABN03U           |        | On 12/03/2015 | Spot Bond | 100.00000 | 41.72670  |           | 100.00000    | 41.62338       |                   |                      | 0.00          | 0                | 0.00           |
| ABN05            |        | On 18/04/2021 | Spot Bond | 2.14000   | 164.42667 |           | 2.14000      | 164.40695      |                   |                      | 0.00          | 0                | 0.00           |
| ABN07            |        | On 13/06/2015 | Spot Bond | 2.76000   | 155.37213 |           | 2.76000      | 155.35089      |                   |                      | 0.00          | 0                | 0.00           |
| ABN09            |        | On 27/06/2023 | Spot Bond | 2.17000   | 166.09012 |           | 2.17000      | 166.07007      |                   |                      | 0.00          | 0                | 0.00           |
| ABN14            |        | On 10/10/2033 | Spot Bond | 2.13000   | 169.24484 |           | 2.13000      | 169.22459      |                   |                      | 0.00          | 0                | 0.00           |
| ABN33            |        | On 29/01/2018 | Spot Bond | 8.30625   | 72.69104  |           | 8.30625      | 72.67515       |                   |                      | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN34            | On 29/01/2018 | Spot Bond  | 8.30625   | 72.69104  |           | 8.30625      | 72.67515       |                   |            | 0.00          | 0                | 0.00          |
| ABN38            | On 17/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 90.50000       |                   |            | 0.00          | 0                | 0.00          |
| ABN39            | On 21/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.71803      |                   |            | 0.00          | 0                | 0.00          |
| ABN40            | On 29/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 90.58000       |                   |            | 0.00          | 0                | 0.00          |
| ABN42            | On 16/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 89.56000       |                   |            | 0.00          | 0                | 0.00          |
| ABN44            | On 14/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 89.82000       |                   |            | 0.00          | 0                | 0.00          |
| ABN45            | On 23/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 86.83000       |                   |            | 0.00          | 0                | 0.00          |
| ABN46            | On 23/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 86.22000       |                   |            | 0.00          | 0                | 0.00          |
| ABN47            | On 05/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.40007      |                   |            | 0.00          | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.28706      |                   |            | 0.00          | 0                | 0.00          |
| ABN49            | On 12/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 85.86000       |                   |            | 0.00          | 0                | 0.00          |
| ABN50            | On 21/12/2014 | Spot Bond  | 6.81500   | 102.59315 |           | 6.81500      | 102.57426      |                   |            | 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      | 86.10000       |                   |            | 0.00          | 0                | 0.00          |
| ABN53            | On 01/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 88.98000       |                   |            | 0.00          | 0                | 0.00          |
| ABN54            | On 14/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 86.35000       |                   |            | 0.00          | 0                | 0.00          |
| ABN55            | On 27/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.57309      |                   |            | 0.00          | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  | 7.30000   | 114.40883 |           | 7.30000      | 114.38618      |                   |            | 0.00          | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.25287      |                   |            | 0.00          | 0                | 0.00          |
| ABN59            | On 20/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 83.61000       |                   |            | 0.00          | 0                | 0.00          |
| ABN60            | On 23/08/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 83.74000       |                   |            | 0.00          | 0                | 0.00          |
| ABN61            | On 31/01/2025 | Spot Bond  | 2.82000   | 92.28413  |           | 2.82000      | 100.07324      |                   |            | 0.00          | 0                | 0.00          |
| ABN62            | On 31/03/2028 | Spot Bond  | 2.82000   | 98.31495  |           | 2.82000      | 146.46780      |                   |            | 0.00          | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  | 2.73000   | 111.48743 |           | 2.73000      | 193.01476      |                   |            | 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          |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| ABN66            |        | On 21/11/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 82.41000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN67            |        | On 28/02/2023 | Spot Bond | 9.89000   | 90.60980  | 9.89000      | 90.58563       |                   |            | 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      | 92.06000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN71            |        | On 29/03/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.40000      |                   |            | 0.00                 | 0                | 0.00           |
| ABN72            |        | On 17/03/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 107.78625      |                   |            | 0.00                 | 0                | 0.00           |
| ABN73            |        | On 03/05/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 88.37000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN74            |        | On 09/05/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 96.11000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN75            |        | On 07/06/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 98.03000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN76            |        | On 21/12/2026 | Spot Bond | 10.01000  | 104.63723 | 10.01000     | 104.60916      |                   |            | 0.00                 | 0                | 0.00           |
| ABN78            |        | On 20/06/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.00000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN79            |        | On 21/12/2026 | Spot Bond | 9.95500   | 105.04180 | 9.95500      | 105.01377      |                   |            | 0.00                 | 0                | 0.00           |
| ABN80            |        | On 31/03/2021 | Spot Bond | 9.22000   | 89.49985  | 9.22000      | 89.47769       |                   |            | 0.00                 | 0                | 0.00           |
| ABN81            |        | On 05/07/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 104.66000      |                   |            | 0.00                 | 0                | 0.00           |
| ABN82            |        | On 05/07/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 102.41000      |                   |            | 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           |
| ABN87            |        | On 21/12/2026 | Spot Bond | 10.05000  | 104.34441 | 10.05000     | 104.31631      |                   |            | 0.00                 | 0                | 0.00           |
| ABN88            |        | On 06/09/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 88.09000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN91            |        | On 11/12/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.95643      |                   |            | 0.00                 | 0                | 0.00           |
| ABS10            |        | On 17/03/2018 | Spot Bond | 8.61000   | 107.99887 | 8.61000      | 107.97372      |                   |            | 757,680,000,000.00   | 88,000,000       | 47,600,000.00  |
| ABS5             |        | On 01/05/2015 | Spot Bond | 6.96000   | 103.62554 | 6.96000      | 103.60596      |                   |            | 3,715,248,000,000.00 | 533,800,000      | 796,900,000.00 |
| ABS6             |        | On 01/06/2020 | Spot Bond | 9.23500   | 96.44961  | 9.23500      | 96.42569       |                   |            | 558,717,500,000.00   | 60,500,000       | 43,700,000.00  |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| ABS7             | On 11/09/2026 | Spot Bond  | 10.21000  | 93.53265  |           | 10.21000     | 93.50693       |                   |            | 1,221,116,000,000.00 | 119,600,000      | 359,800,000.00   |
| ABS9             | On 17/03/2016 | Spot Bond  | 7.66000   | 106.77623 |           | 7.66000      | 106.75406      |                   |            | 0.00                 | 0                | 0.00             |
| ABSI1            | On 11/06/2014 | Spot Bond  | 1.59000   | 131.29031 |           | 1.59000      | 128.75201      |                   |            | 2,385,000,000,000.00 | 1,500,000,000    | 1,500,000,000.00 |
| ABSI2            | On 07/12/2023 | Spot Bond  | 2.21000   | 209.48221 |           | 2.21000      | 265.38162      |                   |            | 533,317,200,000.00   | 241,320,000      | 120,660,000.00   |
| ABSI3            | On 31/01/2017 | Spot Bond  | 0.83000   | 123.63155 |           | 0.83000      | 126.37838      |                   |            | 0.00                 | 0                | 0.00             |
| ABSI4            | On 31/01/2022 | Spot Bond  | 2.13000   | 123.15629 |           | 2.13000      | 125.61518      |                   |            | 0.00                 | 0                | 0.00             |
| ACL01U           | On 30/06/2015 | Spot Bond  | 100.00000 | 42.97514  |           | 100.00000    | 42.86873       |                   |            | 0.00                 | 0                | 0.00             |
| ACL028           | On 15/09/2015 | Spot Bond  | 11.46000  | 108.01712 |           | 11.46000     | 107.98388      |                   |            | 0.00                 | 0                | 0.00             |
| ACL029           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.76750      |                   |            | 0.00                 | 0                | 0.00             |
| ACL02U           | On 20/03/2018 | Spot Bond  | 100.00000 | 2.49274   |           | 100.00000    | 2.48657        |                   |            | 0.00                 | 0                | 0.00             |
| ACL033           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.81520      |                   |            | 0.00                 | 0                | 0.00             |
| ACL036           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.49179      |                   |            | 0.00                 | 0                | 0.00             |
| ACL03U           | On 20/03/2016 | Spot Bond  | 100.00000 | 14.85791  |           | 100.00000    | 14.82112       |                   |            | 0.00                 | 0                | 0.00             |
| ACL042           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.71980      |                   |            | 0.00                 | 0                | 0.00             |
| ACL047           | On 22/10/2018 | Spot Bond  | 11.00000  | 61.06641  |           | 11.00000     | 61.04895       |                   |            | 0.00                 | 0                | 0.00             |
| ACL04U           | On 20/06/2016 | Spot Bond  | 100.00000 | 14.85791  |           | 100.00000    | 14.82112       |                   |            | 0.00                 | 0                | 100,000,000.00   |
| ACL068           | On 22/02/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.33534      |                   |            | 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             |
| 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      | 100.85960      |                   |            | 0.00                 | 0                | 0.00             |
| ACL077           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.94944      |                   |            | 0.00                 | 0                | 0.00             |
| ACL078           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.81951      |                   |            | 0.00                 | 0                | 0.00             |
| ACL080           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.84660      |                   |            | 0.00                 | 0                | 0.00             |
| ACL081           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.85851      |                   |            | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL082           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.97843       |                   |            | 0.00          | 0                | 0.00          |
| ACL083           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.97843       |                   |            | 0.00          | 0                | 0.00          |
| ACL084           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.97829       |                   |            | 0.00          | 0                | 0.00          |
| ACL085           |        | On 20/12/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.79786      |                   |            | 0.00          | 0                | 0.00          |
| ACL086           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.97829       |                   |            | 0.00          | 0                | 0.00          |
| ACL087           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.97857       |                   |            | 0.00          | 0                | 0.00          |
| ACL088           |        | On 20/12/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 87.12488       |                   |            | 0.00          | 0                | 0.00          |
| ACL089           |        | On 20/12/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.78261      |                   |            | 0.00          | 0                | 0.00          |
| ACL092           |        | On 26/12/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.64980      |                   |            | 0.00          | 0                | 0.00          |
| ACL095           |        | On 20/12/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.83040      |                   |            | 0.00          | 0                | 0.00          |
| ACL096           |        | On 20/06/2020 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.85727      |                   |            | 0.00          | 0                | 0.00          |
| ACL097           |        | On 20/12/2025 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.86807      |                   |            | 0.00          | 0                | 0.00          |
| ACL098           |        | On 20/12/2025 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.84642      |                   |            | 0.00          | 0                | 0.00          |
| ACL100           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.79787      |                   |            | 0.00          | 0                | 0.00          |
| ACL104           |        | On 20/12/2019 | Spot Bond | 9.69000   | 102.46564 | 9.69000      | 102.48249      |                   |            | 0.00          | 0                | 0.00          |
| ACL114           |        | On 20/03/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.73293      |                   |            | 0.00          | 0                | 0.00          |
| ACL115           |        | On 31/01/2014 | Spot Bond | 7.64500   | 109.01716 | 7.64500      | 99.95813       |                   |            | 0.00          | 0                | 0.00          |
| ACL116           |        | On 31/01/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.96469       |                   |            | 0.00          | 0                | 0.00          |
| ACL118           |        | On 26/01/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.03816      |                   |            | 0.00          | 0                | 0.00          |
| ACL120           |        | On 26/01/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.74467      |                   |            | 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          |
| ACL123           |        | On 27/01/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL126           |        | On 20/09/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 80.64301       |                   |            | 0.00          | 0                | 0.00          |
| ACL127           |        | On 20/09/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 168.94216      |                   |            | 0.00          | 0                | 0.00          |
| ACL128           |        | On 20/09/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 169.00656      |                   |            | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL129           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.81947      |                   |            | 0.00          | 0                | 0.00          |
| ACL130           |        | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.31738      |                   |            | 0.00          | 0                | 0.00          |
| ACL131           |        | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.31738      |                   |            | 0.00          | 0                | 0.00          |
| ACL132           |        | On 27/01/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL133           |        | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.19292      |                   |            | 0.00          | 0                | 0.00          |
| ACL134           |        | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.79234      |                   |            | 0.00          | 0                | 0.00          |
| ACL135           |        | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.78584      |                   |            | 0.00          | 0                | 0.00          |
| ACL136           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.88302      |                   |            | 0.00          | 0                | 0.00          |
| ACL137           |        | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.14594      |                   |            | 0.00          | 0                | 0.00          |
| ACL138           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.88230      |                   |            | 0.00          | 0                | 0.00          |
| ACL139           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 99.97884       |                   |            | 0.00          | 0                | 0.00          |
| ACL141           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.65342      |                   |            | 0.00          | 0                | 0.00          |
| ACL142           |        | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.86113      |                   |            | 0.00          | 0                | 0.00          |
| ACL143           |        | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 103.07956      |                   |            | 0.00          | 0                | 0.00          |
| ACL144           |        | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.68525      |                   |            | 0.00          | 0                | 0.00          |
| ACL145           |        | On 20/12/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.82274      |                   |            | 0.00          | 0                | 0.00          |
| ACL149           |        | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.69164      |                   |            | 0.00          | 0                | 0.00          |
| ACL150           |        | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.67968      |                   |            | 0.00          | 0                | 0.00          |
| ACL151           |        | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.80558      |                   |            | 0.00          | 0                | 0.00          |
| ACL152           |        | On 08/02/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.39345      |                   |            | 0.00          | 0                | 0.00          |
| ACL153           |        | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.71881      |                   |            | 0.00          | 0                | 0.00          |
| ACL154           |        | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.70034      |                   |            | 0.00          | 0                | 0.00          |
| ACL155           |        | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.73619      |                   |            | 0.00          | 0                | 0.00          |
| ACL156           |        | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.80341      |                   |            | 0.00          | 0                | 0.00          |
| ACL157           |        | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.76544      |                   |            | 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  |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ACL158           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.72207      |                   |            | 0.00          | 0                | 0.00           |
| ACL159           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.73402      |                   |            | 0.00          | 0                | 0.00           |
| ACL161           |        | On 20/03/2022 | Spot Bond | 10.23000 | 103.70500 |           | 10.23000     | 103.67642      |                   |            | 0.00          | 0                | 0.00           |
| ACL162           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.74578      |                   |            | 0.00          | 0                | 0.00           |
| ACL163           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.72750      |                   |            | 0.00          | 0                | 0.00           |
| ACL164           |        | On 20/06/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.01472      |                   |            | 0.00          | 0                | 0.00           |
| ACL165           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 111.21792      |                   |            | 0.00          | 0                | 0.00           |
| ACL166           |        | On 20/03/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.68193      |                   |            | 0.00          | 0                | 0.00           |
| ACL167           |        | On 20/06/2019 | Spot Bond | 9.74000  | 101.33057 |           | 9.74000      | 101.30410      |                   |            | 0.00          | 0                | 0.00           |
| ACL168           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.80009      |                   |            | 0.00          | 0                | 0.00           |
| ACL169           |        | On 20/06/2017 | Spot Bond | 1.75000  | 110.36942 |           | 1.75000      | 110.48128      |                   |            | 0.00          | 0                | 0.00           |
| ACL170           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.73293      |                   |            | 0.00          | 0                | 0.00           |
| ACL172           |        | On 20/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.73492      |                   |            | 0.00          | 0                | 0.00           |
| ACL173           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.77662      |                   |            | 0.00          | 0                | 0.00           |
| ACL174           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.80348      |                   |            | 0.00          | 0                | 0.00           |
| ACL175           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.74974      |                   |            | 0.00          | 0                | 0.00           |
| ACL178           |        | On 20/09/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.79811      |                   |            | 0.00          | 0                | 0.00           |
| ACL180           |        | On 20/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.77124      |                   |            | 0.00          | 0                | 100,000,000.00 |
| ACL181           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.83031      |                   |            | 0.00          | 0                | 0.00           |
| ACL182           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.94672      |                   |            | 0.00          | 0                | 0.00           |
| ACL183           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.80885      |                   |            | 0.00          | 0                | 0.00           |
| ACL184           |        | On 20/09/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.17562      |                   |            | 0.00          | 0                | 0.00           |
| ACL185           |        | On 20/09/2022 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.79811      |                   |            | 0.00          | 0                | 0.00           |
| ACL186           |        | On 20/09/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.78103      |                   |            | 0.00          | 0                | 0.00           |
| ACL187           |        | On 20/09/2020 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.82697      |                   |            | 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  |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ACL188           |        | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.84105      |                   |            | 0.00          | 0                | 0.00           |
| ACL191           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.72734      |                   |            | 0.00          | 0                | 0.00           |
| ACL192           |        | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.74363      |                   |            | 0.00          | 0                | 0.00           |
| ACL193           |        | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.84439      |                   |            | 0.00          | 0                | 0.00           |
| ACL194           |        | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.82816      |                   |            | 0.00          | 0                | 0.00           |
| ACL195           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.88930      |                   |            | 0.00          | 0                | 0.00           |
| ACL196           |        | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.78199      |                   |            | 0.00          | 0                | 0.00           |
| ACL197           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.88072      |                   |            | 0.00          | 0                | 0.00           |
| ACL198           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.88394      |                   |            | 0.00          | 0                | 0.00           |
| ACL199           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.88930      |                   |            | 0.00          | 0                | 0.00           |
| ACL200           |        | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 90.88729       |                   |            | 0.00          | 0                | 0.00           |
| ACL201           |        | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.84641      |                   |            | 0.00          | 0                | 0.00           |
| ACL202           |        | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.84641      |                   |            | 0.00          | 0                | 0.00           |
| ACL203           |        | On 30/01/2023 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 124.36559      |                   |            | 0.00          | 0                | 0.00           |
| ACL204           |        | On 14/02/2023 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 125.26624      |                   |            | 0.00          | 0                | 0.00           |
| ACL205           |        | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.72822      |                   |            | 0.00          | 0                | 0.00           |
| ACL208           |        | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.72069      |                   |            | 0.00          | 0                | 0.00           |
| ACL210           |        | On 20/05/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.19455      |                   |            | 0.00          | 0                | 100,000,000.00 |
| ACL212           |        | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.74113      |                   |            | 0.00          | 0                | 0.00           |
| ACL213           |        | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.74436      |                   |            | 0.00          | 0                | 0.00           |
| ACL214           |        | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.77662      |                   |            | 0.00          | 0                | 0.00           |
| ACL215           |        | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.72930      |                   |            | 0.00          | 0                | 0.00           |
| ACL216           |        | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.72822      |                   |            | 0.00          | 0                | 0.00           |
| ACL217           |        | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.81035      |                   |            | 0.00          | 0                | 0.00           |
| ADCB01           |        | On 08/03/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.72800      |                   |            | 0.00          | 0                | 140,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| ADCB02           | On 31/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.96135       |                   |            | 0.00                 | 0                | 0.00             |
| ADCP04           | On 25/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.91116      |                   |            | 0.00                 | 0                | 0.00             |
| AER01U           | On 18/11/2016 | Spot Bond  |     | 100.00000 | 10.25382  |           | 100.00000    | 10.22898       |                   |            | 0.00                 | 0                | 0.00             |
| AHF1A1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.22945      |                   |            | 0.00                 | 0                | 0.00             |
| AHF1B1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.37001      |                   |            | 0.00                 | 0                | 0.00             |
| AHF1C1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.46363      |                   |            | 0.00                 | 0                | 0.00             |
| AHF2A1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.16564      |                   |            | 0.00                 | 0                | 0.00             |
| AHF2B1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.18389      |                   |            | 0.00                 | 0                | 0.00             |
| AHF2C1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.20819      |                   |            | 0.00                 | 0                | 0.00             |
| AHF3A1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.15950      |                   |            | 0.00                 | 0                | 0.00             |
| AHF3A2           | On 18/04/2016 | Spot Bond  |     | 8.24500   | 98.53293  |           | 8.24500      | 98.51106       |                   |            | 0.00                 | 0                | 0.00             |
| AHF3B1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.20976      |                   |            | 0.00                 | 0                | 0.00             |
| AHF3C1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.24639      |                   |            | 0.00                 | 0                | 0.00             |
| AIR01            | On 15/03/2019 | Spot Bond  |     | 8.72000   | 102.66169 |           | 8.72000      | 102.63748      |                   |            | 498,784,000,000.00   | 57,200,000       | 38,300,000.00    |
| AIR02            | On 30/04/2023 | Spot Bond  |     | 9.65000   | 115.15399 |           | 9.65000      | 115.12418      |                   |            | 372,490,000,000.00   | 38,600,000       | 19,300,000.00    |
| AIR02U           | On 05/10/2014 | Spot Bond  |     | 100.00000 | 59.41945  |           | 100.00000    | 59.27231       |                   |            | 0.00                 | 0                | 0.00             |
| AIR03            | On 09/03/2016 | Spot Bond  |     | 7.38000   | 110.94521 |           | 7.38000      | 110.92300      |                   |            | 1,617,548,400,000.00 | 219,180,000      | 3,009,590,000.00 |
| AIR03U           | On 26/10/2014 | Spot Bond  |     | 100.00000 | 56.53002  |           | 100.00000    | 56.39004       |                   |            | 0.00                 | 0                | 0.00             |
| AIR04U           | On 26/10/2029 | Spot Bond  |     | 100.00000 | 14.35405  |           | 100.00000    | 14.32211       |                   |            | 0.00                 | 0                | 0.00             |
| AIRL01           | On 30/04/2028 | Spot Bond  |     | 3.07000   | 151.51063 |           | 3.07000      | 151.48865      |                   |            | 0.00                 | 0                | 0.00             |
| AIRL02           | On 18/02/2014 | Spot Bond  |     | 4.84000   | 105.23486 |           | 4.84000      | 131.88794      |                   |            | 0.00                 | 0                | 10,000,000.00    |
| ANG010           | On 09/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.92725      |                   |            | 0.00                 | 0                | 0.00             |
| ANG06            | On 06/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.82784      |                   |            | 0.00                 | 0                | 0.00             |
| ANG07            | On 11/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.79074      |                   |            | 0.00                 | 0                | 0.00             |
| ANG08            | On 10/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.26315      |                   |            | 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    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| ANG09            | On 30/01/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.60992      |                   |            | 0.00                 | 0                | 0.00             |
| ASN001           | On 04/03/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.86071      |                   |            | 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             |
| BAR001           | On 12/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.84318      |                   |            | 0.00                 | 0                | 0.00             |
| BAR002           | On 20/12/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.67439      |                   |            | 0.00                 | 0                | 0.00             |
| BAW10            | On 01/10/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.56589      |                   |            | 0.00                 | 0                | 0.00             |
| BAW11            | On 01/10/2018 | Spot Bond  | 9.21000  |       | 105.43122 |           | 9.21000      | 105.40514      |                   |            | 1,836,474,000,000.00 | 199,400,000      | 99,700,000.00    |
| BAW12            | On 17/04/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.70203      |                   |            | 0.00                 | 0                | 0.00             |
| BAW13            | On 17/04/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.19842      |                   |            | 0.00                 | 0                | 10,000,000.00    |
| BAW15            | On 01/02/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.38075      |                   |            | 0.00                 | 0                | 0.00             |
| BAW17            | On 05/12/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.01301      |                   |            | 0.00                 | 0                | 0.00             |
| BAW18            | On 05/12/2020 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.04574      |                   |            | 0.00                 | 0                | 0.00             |
| BAW19            | On 05/12/2020 | Spot Bond  | 9.79500  |       | 100.29396 |           | 9.79500      | 100.26762      |                   |            | 0.00                 | 0                | 1,100,000,000.00 |
| BAW2             | On 02/10/2015 | Spot Bond  | 7.26000  |       | 110.64512 |           | 7.26000      | 110.62345      |                   |            | 0.00                 | 0                | 146,300,000.00   |
| BAW3             | On 02/10/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.58244      |                   |            | 0.00                 | 0                | 0.00             |
| BAW6             | On 02/10/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.52780      |                   |            | 0.00                 | 0                | 0.00             |
| BAW7             | On 02/10/2014 | Spot Bond  | 7.25500  |       | 103.80892 |           | 7.25500      | 103.78859      |                   |            | 0.00                 | 0                | 0.00             |
| BAW8             | On 02/10/2017 | Spot Bond  | 9.06000  |       | 105.94878 |           | 9.06000      | 105.92299      |                   |            | 782,784,000,000.00   | 86,400,000       | 43,200,000.00    |
| BAW9             | On 03/02/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.91271       |                   |            | 0.00                 | 0                | 0.00             |
| BAYA01           | On 31/03/2016 | Spot Bond  | 11.17292 |       | 103.65407 |           | 11.17292     | 102.51055      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA04           | On 30/09/2015 | Spot Bond  | 11.01735 |       | 101.64375 |           | 11.01735     | 101.30538      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA05           | On 30/09/2015 | Spot Bond  | 11.06801 |       | 101.51968 |           | 11.06801     | 101.23550      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA06           | On 30/09/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.79394      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA07           | On 31/12/2015 | Spot Bond  | 11.11867 |       | 101.30061 |           | 11.11867     | 101.12956      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA08           | On 31/12/2017 | Spot Bond  | 12.24342 |       | 99.61914  |           | 12.24342     | 99.49693       |                   |            | 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  |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYA09           |        | On 31/12/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.81351      |                   |            | 0.00          | 0                | 0.00           |
| BAYA10           |        | On 31/12/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.81351      |                   |            | 0.00          | 0                | 0.00           |
| BAYA11           |        | On 31/03/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.81359      |                   |            | 0.00          | 0                | 0.00           |
| BAYA12           |        | On 31/03/2016 | Spot Bond | 11.42292 | 100.11627 |           | 11.42292     | 100.40749      |                   |            | 0.00          | 0                | 0.00           |
| BAYA13           |        | On 31/03/2016 | Spot Bond | 11.33733 | 102.38668 |           | 11.33733     | 101.08297      |                   |            | 0.00          | 0                | 0.00           |
| BAYA14           |        | On 30/09/2015 | Spot Bond | 11.01735 | 101.64375 |           | 11.01735     | 101.30538      |                   |            | 0.00          | 0                | 0.00           |
| BAYA15           |        | On 30/06/2016 | Spot Bond | 11.30549 | 101.37807 |           | 11.30549     | 101.18002      |                   |            | 0.00          | 0                | 0.00           |
| BAYA16           |        | On 30/09/2016 | Spot Bond | 10.52638 | 94.85276  |           | 10.52638     | 100.62320      |                   |            | 0.00          | 0                | 0.00           |
| BAYA17           |        | On 30/09/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.77050      |                   |            | 0.00          | 0                | 0.00           |
| BAYA18           |        | On 31/12/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.75445      |                   |            | 0.00          | 0                | 0.00           |
| BAYA19           |        | On 31/12/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.75445      |                   |            | 0.00          | 0                | 0.00           |
| BAYA20           |        | On 30/09/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.71209      |                   |            | 0.00          | 0                | 0.00           |
| BAYA22           |        | On 30/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.99799       |                   |            | 0.00          | 0                | 0.00           |
| BAYA23           |        | On 30/06/2017 | Spot Bond | 10.62529 | 100.56159 |           | 10.62529     | 100.63650      |                   |            | 0.00          | 0                | 0.00           |
| BAYA24           |        | On 30/06/2017 | Spot Bond | 11.83500 | 98.97129  |           | 11.83500     | 98.81423       |                   |            | 0.00          | 0                | 0.00           |
| BAYA25           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.47265       |                   |            | 0.00          | 0                | 0.00           |
| BAYA26           |        | On 30/09/2017 | Spot Bond | 11.76000 | 65.37810  |           | 11.76000     | 96.29376       |                   |            | 0.00          | 0                | 0.00           |
| BAYA27           |        | On 30/09/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.99799       |                   |            | 0.00          | 0                | 0.00           |
| BAYA29           |        | On 31/12/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.69625      |                   |            | 0.00          | 0                | 0.00           |
| BAYA30           |        | On 31/12/2015 | Spot Bond | 12.22500 | 81.81591  |           | 12.22500     | 100.74176      |                   |            | 0.00          | 0                | 0.00           |
| BAYA31           |        | On 31/12/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.74290      |                   |            | 0.00          | 0                | 0.00           |
| BAYA32           |        | On 31/03/2018 | Spot Bond | 11.61000 | 64.27059  |           | 11.61000     | 96.16416       |                   |            | 0.00          | 0                | 200,000,000.00 |
| BAYA33           |        | On 31/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.71979      |                   |            | 0.00          | 0                | 0.00           |
| BAYA34           |        | On 31/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.73906      |                   |            | 0.00          | 0                | 0.00           |
| BAYA35           |        | On 31/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.73906      |                   |            | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BAYA36           | On 31/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.85193       |                   |            | 0.00          | 0                | 0.00             |
| BAYA37           | On 31/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71055      |                   |            | 0.00          | 0                | 0.00             |
| BAYA38           | On 31/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.53800      |                   |            | 0.00          | 0                | 0.00             |
| BAYA39           | On 30/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.75456      |                   |            | 0.00          | 0                | 0.00             |
| BAYA40           | On 30/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.48448      |                   |            | 0.00          | 0                | 0.00             |
| BAYA41           | On 30/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.99799       |                   |            | 0.00          | 0                | 96,008,000.00    |
| BAYA42           | On 30/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.75456      |                   |            | 0.00          | 0                | 0.00             |
| BAYA43           | On 31/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 3,600,000,000    | 3,600,000,000.00 |
| BAYB02           | On 31/03/2016 | Spot Bond  |     | 14.17292  | 103.81179 |           | 14.17292     | 102.71949      |                   |            | 0.00          | 0                | 0.00             |
| BAYB03           | On 31/12/2016 | Spot Bond  |     | 15.52570  | 100.90752 |           | 15.52570     | 100.81820      |                   |            | 0.00          | 0                | 0.00             |
| BAYB04           | On 31/03/2017 | Spot Bond  |     | 14.43426  | 100.65993 |           | 14.43426     | 100.80948      |                   |            | 0.00          | 0                | 0.00             |
| BAYB05           | On 30/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.98797      |                   |            | 0.00          | 0                | 0.00             |
| BAYB06           | On 31/12/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.98797      |                   |            | 0.00          | 0                | 0.00             |
| BAYB07           | On 31/03/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.98797      |                   |            | 0.00          | 0                | 0.00             |
| BAYB08           | On 30/09/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.02602      |                   |            | 0.00          | 0                | 0.00             |
| BAYB09           | On 30/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.14763      |                   |            | 0.00          | 0                | 0.00             |
| BAYC1U           | On 31/12/2016 | Spot Bond  |     | 100.00000 | 13.23281  |           | 100.00000    | 13.20771       |                   |            | 0.00          | 0                | 0.00             |
| BAYD1U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 20.13319  |           | 100.00000    | 20.08334       |                   |            | 0.00          | 0                | 0.00             |
| BAYD2U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 18.32347  |           | 100.00000    | 18.27809       |                   |            | 0.00          | 0                | 0.00             |
| BAYD3U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 11.31078  |           | 100.00000    | 11.28278       |                   |            | 0.00          | 0                | 0.00             |
| BAYD4U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 11.32024  |           | 100.00000    | 11.29190       |                   |            | 0.00          | 0                | 0.00             |
| BAYD5U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 13.67527  |           | 100.00000    | 13.64141       |                   |            | 0.00          | 0                | 0.00             |
| BAYD6U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 11.84939  |           | 100.00000    | 11.82005       |                   |            | 0.00          | 0                | 0.00             |
| BCJ01U           | On 15/04/2014 | Spot Bond  |     | 100.00000 | 87.76591  |           | 100.00000    | 87.56689       |                   |            | 0.00          | 0                | 0.00             |
| BCJ02            | On 17/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.19150      |                   |            | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|----------------|
| BCP1             | On 30/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.84124      |                   |                        | 0.00          | 0                | 0.00           |
| BCP2             | On 30/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.86144      |                   |                        | 0.00          | 0                | 0.00           |
| BCP77U           | On 15/02/2014 | Spot Bond  | 100.00000 |       | 95.80052  |           | 100.00000    | 95.54974       |                   | 100,000,000,000,000.00 | 1,000,000,000 | 500,000,000.00   |                |
| BCP78U           | On 06/03/2014 | Spot Bond  | 100.00000 |       | 91.25000  |           | 100.00000    | 91.02244       |                   |                        | 0.00          | 0                | 0.00           |
| BCP79U           | On 24/04/2014 | Spot Bond  | 100.00000 |       | 81.29176  |           | 100.00000    | 81.11111       |                   | 400,000,000,000,000.00 | 4,000,000,000 | 2,000,000,000.00 |                |
| BD0202           | On 31/12/2018 | Spot Bond  | 2.11000   |       | 104.00534 |           | 2.11000      | 170.88606      |                   |                        | 0.00          | 0                | 0.00           |
| BD0205           | On 28/04/2028 | Spot Bond  | 8.57000   |       | 95.17244  |           | 8.57000      | 135.86578      |                   |                        | 0.00          | 0                | 0.00           |
| BD0206           | On 02/03/2028 | Spot Bond  | 8.57000   |       | 96.53613  |           | 8.57000      | 136.23877      |                   |                        | 0.00          | 0                | 0.00           |
| BD0302           | On 18/04/2028 | Spot Bond  | 8.95500   |       | 95.65810  |           | 8.95500      | 95.63508       |                   |                        | 0.00          | 0                | 0.00           |
| BD310A           | On 08/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.85793      |                   |                        | 0.00          | 0                | 0.00           |
| BD310C           | On 18/02/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.40769      |                   |                        | 0.00          | 0                | 0.00           |
| BD311A           | On 08/02/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |                        | 0.00          | 0                | 0.00           |
| BD311E           | On 07/12/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.01618      |                   |                        | 0.00          | 0                | 0.00           |
| BD311F           | On 20/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.75386      |                   |                        | 0.00          | 0                | 0.00           |
| BD32AU           | On 08/05/2014 | Spot Bond  | 100.00000 |       | 95.33679  |           | 100.00000    | 94.84536       |                   |                        | 0.00          | 0                | 0.00           |
| BEER02           | On 28/03/2018 | Spot Bond  | 8.30000   |       | 98.36374  |           | 8.30000      | 98.34164       |                   |                        | 0.00          | 0                | 300,000,000.00 |
| BG22A1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.04372      |                   |                        | 0.00          | 0                | 0.00           |
| BG22A2           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.14628      |                   |                        | 0.00          | 0                | 0.00           |
| BG22A3           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.14952      |                   |                        | 0.00          | 0                | 0.00           |
| BG22B1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16032      |                   |                        | 0.00          | 0                | 0.00           |
| BG22C1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.17110      |                   |                        | 0.00          | 0                | 0.00           |
| BG22D1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.20098      |                   |                        | 0.00          | 0                | 0.00           |
| BG22YU           | On 21/07/2016 | Spot Bond  | 100.00000 |       | 13.72464  |           | 100.00000    | 13.69065       |                   |                        | 0.00          | 0                | 0.00           |
| BG32A1           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.98363       |                   |                        | 0.00          | 0                | 0.00           |
| BG32A2           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.98266       |                   |                        | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| BG32A3           |        | On 30/10/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.98224       |                   |            | 0.00               | 0                | 0.00          |
| BG32A4           |        | On 30/10/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.98211       |                   |            | 0.00               | 0                | 0.00          |
| BG32B            |        | On 30/10/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.98044       |                   |            | 0.00               | 0                | 0.00          |
| BG32C            |        | On 30/10/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.97823       |                   |            | 0.00               | 0                | 0.00          |
| BG32DU           |        | On 30/10/2016 | Spot Bond | 100.00000 | 8.58993   |           | 100.00000    | 10.71141       |                   |            | 0.00               | 0                | 0.00          |
| BG32YU           |        | On 30/10/2016 | Spot Bond | 100.00000 | 8.58993   |           | 100.00000    | 10.71141       |                   |            | 0.00               | 0                | 0.00          |
| BG42A1           |        | On 15/03/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.75844      |                   |            | 0.00               | 0                | 0.00          |
| BG42A2           |        | On 15/03/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.82273      |                   |            | 0.00               | 0                | 0.00          |
| BG42A3           |        | On 15/03/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.84025      |                   |            | 0.00               | 0                | 0.00          |
| BG42A4           |        | On 15/03/2017 | Spot Bond | 8.61000   | 103.82382 |           | 8.61000      | 103.79965      |                   |            | 242,802,000,000.00 | 28,200,000       | 14,100,000.00 |
| BG42B            |        | On 15/03/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.89281      |                   |            | 0.00               | 0                | 0.00          |
| BG42C            |        | On 15/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.98606      |                   |            | 0.00               | 0                | 0.00          |
| BG42DU           |        | On 15/03/2017 | Spot Bond | 100.00000 | 6.16172   |           | 100.00000    | 6.14646        |                   |            | 0.00               | 0                | 0.00          |
| BG42YU           |        | On 15/03/2017 | Spot Bond | 100.00000 | 6.16172   |           | 100.00000    | 6.14646        |                   |            | 0.00               | 0                | 0.00          |
| BID01            |        | On 06/08/2014 | Spot Bond | 6.60000   | 106.70078 |           | 6.60000      | 101.59415      |                   |            | 0.00               | 0                | 0.00          |
| BID04            |        | On 23/11/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.76634      |                   |            | 0.00               | 0                | 10,000,000.00 |
| BIDC33           |        | On 03/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.92506       |                   |            | 0.00               | 0                | 0.00          |
| BIDC34           |        | On 05/03/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.46824       |                   |            | 0.00               | 0                | 0.00          |
| BIDC35           |        | On 17/04/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 98.82397       |                   |            | 0.00               | 0                | 0.00          |
| BLG1A4           |        | On 21/11/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.09257      |                   |            | 0.00               | 0                | 0.00          |
| BLG1A6           |        | On 21/11/2032 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.29010      |                   |            | 0.00               | 0                | 0.00          |
| BLG1B            |        | On 21/11/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.08313      |                   |            | 0.00               | 0                | 0.00          |
| BLG1C            |        | On 21/11/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.14506      |                   |            | 0.00               | 0                | 0.00          |
| BLG1D            |        | On 21/11/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.25757      |                   |            | 0.00               | 0                | 0.00          |
| BLG1E            |        | On 21/11/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.72547      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| BLG1F            | On 21/11/2032 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.49167      |                   |            | 0.00                 | 0                | 0.00             |
| BSR11U           | On 19/06/2015 | Spot Bond  | 100.00000 | 41.76762  |           | 100.00000    | 41.66303       |                   |            | 0.00                 | 0                | 0.00             |
| BUS01U           | On 30/09/2016 | Spot Bond  | 100.00000 | 13.93048  |           | 100.00000    | 13.89599       |                   |            | 0.00                 | 0                | 0.00             |
| BWZJ18           | On 19/11/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36669      |                   |            | 0.00                 | 0                | 0.00             |
| CBL06            | On 02/11/2014 | Spot Bond  | 7.07500   | 107.44584 |           | 7.07500      | 107.42522      |                   |            | 227,815,000,000.00   | 32,200,000       | 12,200,000.00    |
| CBL08            | On 02/11/2016 | Spot Bond  | 9.71000   | 113.81549 |           | 9.71000      | 113.78568      |                   |            | 0.00                 | 0                | 3,400,000.00     |
| CBL09            | On 29/01/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.99943       |                   |            | 0.00                 | 0                | 0.00             |
| CBL10            | On 06/05/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.18574      |                   |            | 0.00                 | 0                | 0.00             |
| CBL11            | On 06/05/2016 | Spot Bond  | 9.36000   | 104.75961 |           | 9.36000      | 104.73315      |                   |            | 263,952,000,000.00   | 28,200,000       | 693,500,000.00   |
| CBL12            | On 06/09/2018 | Spot Bond  | 11.52000  | 103.84204 |           | 11.52000     | 103.80992      |                   |            | 0.00                 | 0                | 0.00             |
| CBL13            | On 01/02/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.87337       |                   |            | 0.00                 | 0                | 0.00             |
| CBL14            | On 01/02/2019 | Spot Bond  | 11.77000  | 99.12433  |           | 11.77000     | 99.09353       |                   |            | 0.00                 | 0                | 0.00             |
| CBL15            | On 18/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.60470      |                   |            | 0.00                 | 0                | 0.00             |
| CBL16            | On 18/05/2017 | Spot Bond  | 9.60000   | 101.43369 |           | 9.60000      | 101.40742      |                   |            | 1,088,640,000,000.00 | 113,400,000      | 152,600,000.00   |
| CBL17            | On 23/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.72681      |                   |            | 0.00                 | 0                | 0.00             |
| CBL18            | On 23/08/2019 | Spot Bond  | 12.21000  | 100.24149 |           | 12.21000     | 100.20921      |                   |            | 0.00                 | 0                | 0.00             |
| CBL19            | On 02/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.90961       |                   |            | 0.00                 | 16,700,000       | 16,700,000.00    |
| CBL20            | On 14/12/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.14803      |                   |            | 0.00                 | 0                | 0.00             |
| CBL21            | On 06/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.53271      |                   |            | 0.00                 | 0                | 0.00             |
| CBL22            | On 06/05/2020 | Spot Bond  | 10.54500  | 92.76226  |           | 10.54500     | 92.73593       |                   |            | 0.00                 | 0                | 0.00             |
| CCT01            | On 23/06/2023 | Spot Bond  | 10.40000  | 114.10279 |           | 10.40000     | 114.07101      |                   |            | 0.00                 | 0                | 0.00             |
| CCT02            | On 12/06/2024 | Spot Bond  | 10.25000  | 110.12692 |           | 10.25000     | 110.09668      |                   |            | 1,022,950,000,000.00 | 99,800,000       | 49,900,000.00    |
| CCT03            | On 15/03/2025 | Spot Bond  | 9.59000   | 114.79439 |           | 9.59000      | 114.76470      |                   |            | 1,083,670,000,000.00 | 113,000,000      | 3,056,700,000.00 |
| CGR10            | On 08/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.47262      |                   |            | 0.00                 | 0                | 0.00             |
| CGR11            | On 28/03/2016 | Spot Bond  | 11.96000  | 104.25656 |           | 11.96000     | 104.22310      |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CGR12            | On 14/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.73943      |                   |            | 0.00          | 0                | 0.00          |
| CGR13            | On 27/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88139      |                   |            | 0.00          | 0                | 0.00          |
| CGR7             | On 22/07/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25169      |                   |            | 0.00          | 0                | 0.00          |
| CGR8             | On 22/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.28907      |                   |            | 0.00          | 0                | 0.00          |
| CIG01            | On 06/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.25849      |                   |            | 0.00          | 0                | 0.00          |
| CIG02            | On 30/08/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.26860      |                   |            | 0.00          | 0                | 0.00          |
| CLN126           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.42324      |                   |            | 0.00          | 0                | 0.00          |
| CLN130           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.39658      |                   |            | 0.00          | 0                | 0.00          |
| CLN134           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.53748      |                   |            | 0.00          | 0                | 0.00          |
| CLN154           | On 20/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.01487      |                   |            | 0.00          | 0                | 0.00          |
| CLN159           | On 14/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.62448      |                   |            | 0.00          | 0                | 0.00          |
| CLN167           | On 30/04/2014 | Spot Bond  |     | 100.00000 | 99.45946  |           | 100.00000    | 98.92474       |                   |            | 0.00          | 0                | 0.00          |
| CLN168           | On 30/04/2014 | Spot Bond  |     | 100.00000 | 99.45946  |           | 100.00000    | 98.92474       |                   |            | 0.00          | 0                | 0.00          |
| CLN169           | On 30/04/2014 | Spot Bond  |     | 100.00000 | 99.45946  |           | 100.00000    | 98.92474       |                   |            | 0.00          | 0                | 0.00          |
| CLN170           | On 20/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.81954      |                   |            | 0.00          | 0                | 0.00          |
| CLN172           | On 30/04/2014 | Spot Bond  |     | 100.00000 | 99.45946  |           | 100.00000    | 98.92474       |                   |            | 0.00          | 0                | 0.00          |
| CLN179           | On 20/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.04179      |                   |            | 0.00          | 0                | 0.00          |
| CLN183           | On 15/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.09094      |                   |            | 0.00          | 0                | 0.00          |
| CLN184           | On 01/07/2021 | Spot Bond  |     | 10.11000  | 100.79324 |           | 10.11000     | 100.76578      |                   |            | 0.00          | 0                | 0.00          |
| CLN185           | On 15/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.09094      |                   |            | 0.00          | 0                | 0.00          |
| CLN186           | On 06/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.43528      |                   |            | 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          |
| CLN191           | On 23/08/2016 | Spot Bond  |     | 2.76000   | 115.62165 |           | 2.76000      | 115.60594      |                   |            | 0.00          | 0                | 0.00          |
| CLN192           | On 24/08/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 104.94602      |                   |            | 0.00          | 0                | 0.00          |
| CLN193           | On 29/08/2021 | Spot Bond  |     | 3.14000   | 112.61273 |           | 3.14000      | 115.62719      |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN194           | On 31/08/2016 | Spot Bond  |     | 8.25000   | 103.45282 |           | 8.25000      | 103.42971      |                   |            | 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      | 101.09094      |                   |            | 0.00          | 0                | 0.00          |
| CLN197           | On 15/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.09094      |                   |            | 0.00          | 0                | 0.00          |
| CLN198           | On 13/09/2021 | Spot Bond  |     | 3.10000   | 120.71676 |           | 3.10000      | 115.22215      |                   |            | 0.00          | 0                | 0.00          |
| CLN199           | On 13/09/2016 | Spot Bond  |     | 2.40000   | 120.39711 |           | 2.40000      | 114.91925      |                   |            | 0.00          | 0                | 0.00          |
| CLN200           | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.18069      |                   |            | 0.00          | 0                | 0.00          |
| CLN213           | On 12/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.76432      |                   |            | 0.00          | 0                | 0.00          |
| CLN214           | On 12/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.28881      |                   |            | 0.00          | 0                | 0.00          |
| CLN215           | On 17/10/2016 | Spot Bond  |     | 8.36000   | 102.81752 |           | 8.36000      | 102.79439      |                   |            | 0.00          | 0                | 0.00          |
| CLN216           | On 11/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.29726      |                   |            | 0.00          | 0                | 0.00          |
| CLN217           | On 11/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.29293      |                   |            | 0.00          | 0                | 0.00          |
| CLN219           | On 20/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.17169      |                   |            | 0.00          | 0                | 0.00          |
| CLN220           | On 20/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.17402      |                   |            | 0.00          | 0                | 0.00          |
| CLN221           | On 20/10/2016 | Spot Bond  |     | 8.41000   | 102.96144 |           | 8.41000      | 102.93815      |                   |            | 0.00          | 0                | 0.00          |
| CLN222           | On 20/10/2016 | Spot Bond  |     | 8.41000   | 102.96144 |           | 8.41000      | 102.93815      |                   |            | 0.00          | 0                | 0.00          |
| CLN223           | On 15/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.90443      |                   |            | 0.00          | 0                | 0.00          |
| CLN224           | On 15/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 104.86049      |                   |            | 0.00          | 0                | 0.00          |
| CLN225           | On 09/12/2016 | Spot Bond  |     | 8.46000   | 101.76990 |           | 8.46000      | 101.74673      |                   |            | 0.00          | 0                | 0.00          |
| CLN226           | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.84122      |                   |            | 0.00          | 0                | 0.00          |
| CLN227           | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.93435      |                   |            | 0.00          | 0                | 0.00          |
| CLN230           | On 17/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.21584      |                   |            | 0.00          | 0                | 0.00          |
| CLN231           | On 17/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.21584      |                   |            | 0.00          | 0                | 0.00          |
| CLN232           | On 20/06/2014 | Spot Bond  |     | 100.17539 | 85.08488  |           | 100.17539    | 84.71444       |                   |            | 0.00          | 0                | 0.00          |
| CLN236           | On 15/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.17826      |                   |            | 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  |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN237           |        | On 14/02/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.40050      |                   |            | 0.00          | 0                | 0.00           |
| CLN239           |        | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.85383      |                   |            | 0.00          | 0                | 0.00           |
| CLN240           |        | On 24/02/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.19363      |                   |            | 0.00          | 0                | 0.00           |
| CLN241           |        | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.27683      |                   |            | 0.00          | 0                | 0.00           |
| CLN242           |        | On 24/02/2019 | Spot Bond | 9.35000 | 104.02720 |           | 9.35000      | 104.00138      |                   |            | 0.00          | 0                | 0.00           |
| CLN243           |        | On 24/02/2019 | Spot Bond | 9.35000 | 104.02720 |           | 9.35000      | 104.00138      |                   |            | 0.00          | 0                | 0.00           |
| CLN244           |        | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.19361      |                   |            | 0.00          | 0                | 0.00           |
| CLN245           |        | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.19715      |                   |            | 0.00          | 0                | 0.00           |
| CLN246           |        | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 91.54032       |                   |            | 0.00          | 0                | 0.00           |
| CLN247           |        | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.01971      |                   |            | 0.00          | 0                | 0.00           |
| CLN248           |        | On 14/03/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.77173      |                   |            | 0.00          | 0                | 0.00           |
| CLN249           |        | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.97909      |                   |            | 0.00          | 0                | 0.00           |
| CLN250           |        | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.59819      |                   |            | 0.00          | 0                | 0.00           |
| CLN251           |        | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.59819      |                   |            | 0.00          | 0                | 0.00           |
| CLN252           |        | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.59819      |                   |            | 0.00          | 0                | 0.00           |
| CLN253           |        | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.59819      |                   |            | 0.00          | 0                | 0.00           |
| CLN254           |        | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.59819      |                   |            | 0.00          | 0                | 0.00           |
| CLN255           |        | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.61430      |                   |            | 0.00          | 0                | 0.00           |
| CLN256           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.64099      |                   |            | 0.00          | 0                | 0.00           |
| CLN257           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.64099      |                   |            | 0.00          | 0                | 0.00           |
| CLN258           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.64099      |                   |            | 0.00          | 0                | 0.00           |
| CLN259           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.64099      |                   |            | 0.00          | 0                | 100,000,000.00 |
| CLN260           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.64099      |                   |            | 0.00          | 0                | 0.00           |
| CLN261           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.64546      |                   |            | 0.00          | 0                | 0.00           |
| CLN262           |        | On 26/03/2019 | Spot Bond | 9.54000 | 103.77464 |           | 9.54000      | 103.74792      |                   |            | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN264           | On 18/08/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.26438    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN266           | On 16/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.72548    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN267           | On 16/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.72548    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN268           | On 30/04/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 99.96098     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN269           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.96582    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN270           | On 24/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.86967    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN272           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.76587    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN273           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.76049    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN274           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.78165    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN275           | On 22/05/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.26138    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN277           | On 25/05/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.45938    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN278           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.77948    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN279           | On 20/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 105.01727    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN280           | On 07/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.99547    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN281           | On 21/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.67792    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN282           | On 27/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.59588    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN283           | On 20/09/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.73898    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN284           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.86250    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN285           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.86250    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN286           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.86250    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN287           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.86250    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN288           | On 10/08/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.52642    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN289           | On 30/08/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.13437    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN290           | On 26/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.03194    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN291           | On 26/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.74373    |                |                   |            | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN292           |        | On 26/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.73480      |                   |            | 0.00          | 0                | 0.00          |
| CLN293           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.64536      |                   |            | 0.00          | 0                | 0.00          |
| CLN294           |        | On 26/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.73480      |                   |            | 0.00          | 0                | 0.00          |
| CLN295           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.51263      |                   |            | 0.00          | 0                | 0.00          |
| CLN296           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.90297      |                   |            | 0.00          | 0                | 0.00          |
| CLN297           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.66724      |                   |            | 0.00          | 0                | 0.00          |
| CLN298           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.66724      |                   |            | 0.00          | 0                | 0.00          |
| CLN299           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.65681      |                   |            | 0.00          | 0                | 0.00          |
| CLN301           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 126.12814      |                   |            | 0.00          | 0                | 0.00          |
| CLN302           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.51165      |                   |            | 0.00          | 0                | 0.00          |
| CLN303           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 126.14706      |                   |            | 0.00          | 0                | 0.00          |
| CLN304           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 125.63935      |                   |            | 0.00          | 0                | 0.00          |
| CLN305           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 125.99391      |                   |            | 0.00          | 0                | 0.00          |
| CLN310           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 123.74035      |                   |            | 0.00          | 0                | 0.00          |
| CLN311           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 124.56738      |                   |            | 0.00          | 0                | 0.00          |
| CLN312           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 126.68514      |                   |            | 0.00          | 0                | 0.00          |
| CLN313           |        | On 14/11/2022 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.64019      |                   |            | 0.00          | 0                | 0.00          |
| CLN314           |        | On 14/11/2022 | Spot Bond | 11.17000 | 93.01974  |           | 11.17000     | 92.99181       |                   |            | 0.00          | 0                | 0.00          |
| CLN315           |        | On 20/03/2023 | Spot Bond | 11.69000 | 94.66473  |           | 11.69000     | 94.63502       |                   |            | 0.00          | 0                | 0.00          |
| CLN316           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.62479      |                   |            | 0.00          | 0                | 0.00          |
| CLN317           |        | On 20/03/2023 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.90216      |                   |            | 0.00          | 0                | 0.00          |
| CLN318           |        | On 14/11/2022 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.59883      |                   |            | 0.00          | 0                | 0.00          |
| CLN319           |        | On 24/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.09733      |                   |            | 0.00          | 0                | 0.00          |
| CLN320           |        | On 30/04/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95604       |                   |            | 0.00          | 0                | 0.00          |
| CLN321           |        | On 30/04/2018 | Spot Bond | 8.80500  | 106.56440 |           | 8.80500      | 102.16539      |                   |            | 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  |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN322           | On 20/12/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.78199      |                   |            | 0.00          | 0                | 0.00           |
| CLN323           | On 24/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.09667      |                   |            | 0.00          | 0                | 0.00           |
| CLN324           | On 20/06/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 121.48895      |                   |            | 0.00          | 0                | 0.00           |
| CLN325           | On 20/06/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.82173      |                   |            | 0.00          | 0                | 0.00           |
| CLN326           | On 20/06/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.83782      |                   |            | 0.00          | 0                | 0.00           |
| CLN327           | On 20/06/2023 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.90002      |                   |            | 0.00          | 0                | 0.00           |
| CLN328           | On 20/06/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.84641      |                   |            | 0.00          | 0                | 0.00           |
| CLN329           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.20948      |                   |            | 0.00          | 0                | 0.00           |
| CLN330           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.20948      |                   |            | 0.00          | 0                | 0.00           |
| CLN331           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.20948      |                   |            | 0.00          | 0                | 0.00           |
| CLN332           | On 20/06/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.94960      |                   |            | 0.00          | 0                | 0.00           |
| CLN333           | On 21/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.63769      |                   |            | 0.00          | 0                | 0.00           |
| CLN334           | On 19/07/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.14855      |                   |            | 0.00          | 0                | 100,000,000.00 |
| CLN335           | On 30/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.62479      |                   |            | 0.00          | 0                | 0.00           |
| CLN336           | On 20/09/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 109.47983      |                   |            | 0.00          | 0                | 0.00           |
| CLN337           | On 20/09/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 109.65995      |                   |            | 0.00          | 0                | 0.00           |
| CLN338           | On 23/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.64809      |                   |            | 0.00          | 0                | 0.00           |
| CLN339           | On 28/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.01996      |                   |            | 0.00          | 0                | 0.00           |
| CLN340           | On 20/12/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.05718      |                   |            | 0.00          | 0                | 0.00           |
| CLN341           | On 30/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.62880      |                   |            | 0.00          | 0                | 0.00           |
| CLN342           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.22237      |                   |            | 0.00          | 0                | 0.00           |
| CLN343           | On 20/12/2023 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.99892      |                   |            | 0.00          | 0                | 0.00           |
| CLN344           | On 20/12/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.74246      |                   |            | 0.00          | 0                | 0.00           |
| CLN345           | On 20/12/2023 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.87000      |                   |            | 0.00          | 0                | 0.00           |
| CLN346           | On 28/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.01974      |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN347           | On 10/02/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.50454      |                   |            | 0.00          | 0                | 0.00          |
| CLN348           | On 23/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.64311      |                   |            | 0.00          | 0                | 0.00          |
| CLN349           | On 30/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.60876      |                   |            | 0.00          | 0                | 0.00          |
| CLN350           | On 28/10/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.01733      |                   |            | 0.00          | 0                | 0.00          |
| CLN351           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.62383      |                   |            | 0.00          | 0                | 0.00          |
| CLN352           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.92171      |                   |            | 0.00          | 0                | 0.00          |
| CLN353           | On 28/05/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.34708      |                   |            | 0.00          | 0                | 0.00          |
| CLN354           | On 20/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.54240      |                   |            | 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      | 101.11105      |                   |            | 0.00          | 0                | 0.00          |
| CLN357           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.23571      |                   |            | 0.00          | 0                | 0.00          |
| CLN359           | On 24/07/2017 | Spot Bond  |     | 100.00000 | 5.51201   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN360           | On 20/03/2019 | Spot Bond  |     | 100.00000 | 0.87674   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN42            | On 18/04/2028 | Spot Bond  |     | 7.01000   | 37.55526  |           | 7.01000      | 38.16720       |                   |            | 0.00          | 0                | 0.00          |
| CLN55            | On 18/04/2028 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 139.94983      |                   |            | 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  |     | 8.95500   | 95.65810  |           | 8.95500      | 128.83515      |                   |            | 0.00          | 0                | 0.00          |
| CLN88            | On 28/04/2028 | Spot Bond  |     | 8.57000   | 31.00650  |           | 8.57000      | 135.86578      |                   |            | 0.00          | 0                | 0.00          |
| CLN89            | On 02/03/2028 | Spot Bond  |     | 8.57000   | 31.40721  |           | 8.57000      | 136.23877      |                   |            | 0.00          | 0                | 0.00          |
| CLNF01           | On 20/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 87.95740       |                   |            | 0.00          | 0                | 0.00          |
| CLNF02           | On 20/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 87.85443       |                   |            | 0.00          | 0                | 0.00          |
| CLNF03           | On 10/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.39562      |                   |            | 0.00          | 0                | 0.00          |
| CLNF04           | On 10/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.39562      |                   |            | 0.00          | 0                | 0.00          |
| CLNF05           | On 20/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.85202      |                   |            | 0.00          | 0                | 0.00          |
| CLNF06           | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.79136      |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| CLNF07           | On 20/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.80334      |                   |                       | 0.00          | 0                | 0.00             |
| CLNF09           | On 20/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.79811      |                   |                       | 0.00          | 0                | 0.00             |
| CLNF10           | On 24/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.09733      |                   |                       | 0.00          | 0                | 0.00             |
| CLNF11           | On 20/03/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.71854      |                   |                       | 0.00          | 0                | 0.00             |
| COH001           | On 26/11/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.39672      |                   |                       | 0.00          | 80,000,000       | 20,000,000.00    |
| COJ02            | On 15/09/2016 | Spot Bond  | 8.91000   |       | 111.33533 |           | 8.91000      | 108.13677      |                   |                       | 0.00          | 0                | 0.00             |
| COJ04            | On 05/06/2018 | Spot Bond  | 9.06000   |       | 101.15177 |           | 9.06000      | 101.12715      |                   |                       | 0.00          | 0                | 910,000,000.00   |
| COJ05            | On 05/06/2023 | Spot Bond  | 10.45500  |       | 112.12555 |           | 10.45500     | 112.09416      |                   |                       | 0.00          | 0                | 100,000,000.00   |
| COJ06            | On 09/12/2015 | Spot Bond  | 8.26000   |       | 105.83978 |           | 8.26000      | 105.81625      |                   |                       | 0.00          | 0                | 0.00             |
| COJ07            | On 23/03/2021 | Spot Bond  | 10.04500  |       | 107.49839 |           | 10.04500     | 107.46929      |                   |                       | 0.00          | 0                | 100,000,000.00   |
| COT01            | On 03/04/2023 | Spot Bond  | 10.48000  |       | 95.00120  |           | 10.48000     | 94.97454       |                   |                       | 0.00          | 0                | 0.00             |
| COT02            | On 03/04/2028 | Spot Bond  | 11.30000  |       | 95.61807  |           | 11.30000     | 95.58919       |                   |                       | 0.00          | 0                | 0.00             |
| COT03            | On 05/06/2028 | Spot Bond  | 11.30000  |       | 88.50871  |           | 11.30000     | 88.48198       |                   |                       | 0.00          | 0                | 0.00             |
| CPL002           | On 29/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.14071      |                   |                       | 0.00          | 0                | 0.00             |
| CPL003           | On 28/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.18440      |                   |                       | 0.00          | 0                | 0.00             |
| CPL005           | On 01/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.08693      |                   |                       | 0.00          | 0                | 0.00             |
| CPL007           | On 01/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.91480       |                   |                       | 0.00          | 1,600,000,000    | 800,000,000.00   |
| CPL018           | On 07/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.99075      |                   |                       | 0.00          | 0                | 0.00             |
| CPL019           | On 17/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.57397      |                   |                       | 0.00          | 0                | 0.00             |
| CPV01            | On 30/06/2029 | Spot Bond  | 12.90500  |       | 88.27314  |           | 12.90500     | 88.24265       |                   | 25,810,000,000,000.00 |               | 2,000,000,000    | 1,000,000,000.00 |
| DEN38U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 11.34603  |           | 100.00000    | 11.31793       |                   |                       | 0.00          | 0                | 0.00             |
| DENG43           | On 28/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.10785      |                   |                       | 0.00          | 0                | 0.00             |
| DENG44           | On 29/09/2017 | Spot Bond  | 8.33500   |       | 97.74352  |           | 8.33500      | 97.72146       |                   |                       | 0.00          | 0                | 0.00             |
| DENG48           | On 25/02/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.36462      |                   |                       | 0.00          | 0                | 0.00             |
| DENG49           | On 03/03/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.52331       |                   |                       | 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     |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| DLTB02           | On 09/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.94658      |                   |            | 0.00                 | 0                | 0.00              |
| DLTC01           | On 30/01/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 103.17096      |                   |            | 0.00                 | 0                | 0.00              |
| DOL002           | On 15/07/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.42987      |                   |            | 0.00                 | 0                | 0.00              |
| DOL003           | On 20/09/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.05505      |                   |            | 0.00                 | 0                | 0.00              |
| DRD03            | On 03/07/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.69637      |                   |            | 0.00                 | 0                | 0.00              |
| DRD04            | On 03/07/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.73135      |                   |            | 0.00                 | 0                | 0.00              |
| DV21             | On 15/06/2016 | Spot Bond  | 7.14000  |       | 118.75725 |           | 7.14000      | 118.73437      |                   |            | 0.00                 | 0                | 660,000,000.00    |
| DV22             | On 07/02/2020 | Spot Bond  | 8.67000  |       | 108.11538 |           | 8.67000      | 103.37526      |                   |            | 1,304,797,719,000.00 | 150,495,700      | 4,278,195,700.00  |
| DV23             | On 27/02/2023 | Spot Bond  | 9.11000  |       | 109.64185 |           | 9.11000      | 109.61531      |                   |            | 773,443,555,000.00   | 84,900,500       | 12,180,700,500.00 |
| DVC001           | On 09/06/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.77218      |                   |            | 0.00                 | 0                | 0.00              |
| DVC003           | On 09/12/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.80644      |                   |            | 0.00                 | 0                | 0.00              |
| DVF16            | On 19/11/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.17286      |                   |            | 0.00                 | 0                | 0.00              |
| E170             | On 01/08/2020 | Spot Bond  | 8.32000  |       | 132.29932 |           | 8.32000      | 125.52450      |                   |            | 0.00                 | 0                | 1,800,000,000.00  |
| EDC01            | On 04/04/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 105.07675      |                   |            | 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  |       | 104.35482 |           | 0.10000      | 131.43342      |                   |            | 0.00                 | 0                | 6,960,000,000.00  |
| EL28             | On 02/05/2028 | Spot Bond  | 2.33000  |       | 113.89426 |           | 2.25000      | 114.96709      |                   |            | 0.00                 | 0                | 1,500,000,000.00  |
| EL29             | On 19/11/2029 | Spot Bond  | 2.26000  |       | 102.50349 |           | 2.26000      | 102.49082      |                   |            | 0.00                 | 0                | 0.00              |
| EL30             | On 29/07/2030 | Spot Bond  | 2.35000  |       | 101.37855 |           | 2.35000      | 101.36578      |                   |            | 0.00                 | 0                | 0.00              |
| EMM01            | On 28/07/2020 | Spot Bond  | 9.94500  |       | 102.94850 |           | 9.94500      | 102.92090      |                   |            | 992,511,000,000.00   | 99,800,000       | 49,900,000.00     |
| EMM02            | On 11/03/2021 | Spot Bond  | 9.79500  |       | 108.81241 |           | 9.79500      | 108.78367      |                   |            | 1,302,735,000,000.00 | 133,000,000      | 66,500,000.00     |
| EMM03            | On 04/05/2024 | Spot Bond  | 10.35000 |       | 100.51447 |           | 10.35000     | 100.48646      |                   |            | 0.00                 | 0                | 100,000,000.00    |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| EMM04            | On 16/05/2028 | Spot Bond  |     | 10.90500  | 89.33779  |           | 10.90500     | 93.92337       |                   |            | 0.00          | 0                | 0.00           |
| EPF001           | On 19/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.28933      |                   |            | 0.00          | 400,000,000      | 200,000,000.00 |
| EPFC07           | On 20/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.55430      |                   |            | 0.00          | 0                | 0.00           |
| EPFC08           | On 12/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.77595      |                   |            | 0.00          | 0                | 0.00           |
| EPFC09           | On 06/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.86171       |                   |            | 0.00          | 0                | 0.00           |
| EPFC10           | On 19/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.12416      |                   |            | 0.00          | 0                | 0.00           |
| EQ185U           | On 11/06/2014 | Spot Bond  |     | 100.00000 | 81.81818  |           | 100.00000    | 81.44796       |                   |            | 0.00          | 0                | 33,300,000.00  |
| EQ187U           | On 21/02/2014 | Spot Bond  |     | 100.00000 | 94.31525  |           | 100.00000    | 94.07216       |                   |            | 0.00          | 0                | 0.00           |
| EQ201U           | On 13/02/2014 | Spot Bond  |     | 100.00000 | 96.30607  |           | 100.00000    | 96.05263       |                   |            | 0.00          | 0                | 0.00           |
| EQ202U           | On 12/03/2014 | Spot Bond  |     | 100.00000 | 94.88832  |           | 100.00000    | 94.65517       |                   |            | 0.00          | 0                | 0.00           |
| EQ203U           | On 16/04/2014 | Spot Bond  |     | 100.00000 | 85.06528  |           | 100.00000    | 84.87282       |                   |            | 0.00          | 0                | 0.00           |
| EQS01            | On 18/11/2014 | Spot Bond  |     | 3.00000   | 128.31459 |           | 3.00000      | 128.29615      |                   |            | 0.00          | 0                | 0.00           |
| EQS02            | On 01/07/2015 | Spot Bond  |     | 11.32000  | 103.05702 |           | 11.32000     | 103.02567      |                   |            | 0.00          | 0                | 0.00           |
| EQS04            | On 22/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 105.00180      |                   |            | 0.00          | 0                | 0.00           |
| EQS05            | On 25/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.04103      |                   |            | 0.00          | 0                | 0.00           |
| EQS06            | On 09/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42844      |                   |            | 0.00          | 0                | 0.00           |
| EQS07            | On 09/04/2018 | Spot Bond  |     | 10.13000  | 84.37002  |           | 10.13000     | 97.69901       |                   |            | 0.00          | 0                | 0.00           |
| EQS08A           | On 04/10/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.46152      |                   |            | 0.00          | 0                | 0.00           |
| EQS09            | On 28/11/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.19208      |                   |            | 0.00          | 0                | 60,000,000.00  |
| ERS3A8           | On 17/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.52390      |                   |            | 0.00          | 0                | 0.00           |
| ERS3B2           | On 17/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.39615      |                   |            | 0.00          | 265,800,000      | 132,900,000.00 |
| ERS3B3           | On 17/11/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.36264      |                   |            | 0.00          | 0                | 0.00           |
| ERS3C2           | On 17/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.55338      |                   |            | 0.00          | 0                | 0.00           |
| ERS3C3           | On 17/11/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.50946      |                   |            | 0.00          | 0                | 0.00           |
| ERSA11           | On 17/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.28800      |                   |            | 0.00          | 0                | 16,700,000.00  |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| ERSA12           | On 17/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.32739      |                   |            | 0.00                     | 0                | 49,900,000.00     |
| ERSA14           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.25489      |                   |            | 0.00                     | 0                | 0.00              |
| ERSA15           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.31367      |                   |            | 0.00                     | 0                | 0.00              |
| ERSA16           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.24314      |                   |            | 0.00                     | 0                | 40,000,000.00     |
| ERSA17           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.29212      |                   |            | 0.00                     | 0                | 0.00              |
| ES15             | On 30/08/2015 | Spot Bond  | 6.79000   |       | 104.66421 |           | 6.79000      | 104.64501      |                   |            | 0.00                     | 0                | 200,000,000.00    |
| ES18             | On 20/04/2018 | Spot Bond  | 7.91500   |       | 107.28106 |           | 7.91500      | 107.25819      |                   |            | 3,573,678,696,500.00     | 451,507,100      | 18,046,307,100.00 |
| ES23             | On 25/01/2023 | Spot Bond  | 8.77500   |       | 107.64283 |           | 8.77500      | 107.61729      |                   |            | 22,406,425,470,000.00    | 2,553,438,800    | 26,646,838,800.00 |
| ES26             | On 02/04/2026 | Spot Bond  | 9.16500   |       | 93.04117  |           | 9.16500      | 93.01827       |                   |            | 3,202,852,224,000.00     | 349,465,600      | 9,634,465,600.00  |
| ES33             | On 15/09/2033 | Spot Bond  | 10.03000  |       | 81.29414  |           | 9.91000      | 82.12598       |                   |            | 1,408,148,082,822,000.00 | 40,393,627,400   | 47,812,127,400.00 |
| ES42             | On 25/04/2042 | Spot Bond  | 10.10500  |       | 87.33796  |           | 10.10500     | 87.31432       |                   |            | 0.00                     | 0                | 3,969,000,000.00  |
| FIFB01           | On 24/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.22388      |                   |            | 0.00                     | 0                | 0.00              |
| FIFB02           | On 17/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.22319      |                   |            | 0.00                     | 0                | 0.00              |
| FIFB03           | On 26/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.62305      |                   |            | 0.00                     | 0                | 0.00              |
| FIFC07           | On 28/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.03250      |                   |            | 0.00                     | 0                | 0.00              |
| FIFC08           | On 11/03/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.21448      |                   |            | 0.00                     | 0                | 0.00              |
| FIFC09           | On 08/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.29153      |                   |            | 0.00                     | 0                | 0.00              |
| FR002U           | On 02/08/2023 | Spot Bond  | 100.00000 |       | 10.16938  |           | 100.00000    | 10.14475       |                   |            | 0.00                     | 0                | 0.00              |
| FR003U           | On 02/08/2023 | Spot Bond  | 100.00000 |       | 9.89643   |           | 100.00000    | 9.87246        |                   |            | 0.00                     | 0                | 0.00              |
| FR2A4A           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.78342      |                   |            | 0.00                     | 0                | 50,000,000.00     |
| FR2A4B           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.81815      |                   |            | 0.00                     | 0                | 0.00              |
| FR2A4C           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.88752      |                   |            | 0.00                     | 0                | 0.00              |
| FR2A4D           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.95678      |                   |            | 0.00                     | 0                | 0.00              |
| FRB03            | On 15/09/2014 | Spot Bond  | 6.96000   |       | 104.61213 |           | 6.96000      | 104.59236      |                   |            | 7,656,000,000,000.00     | 1,100,000,000    | 2,140,000,000.00  |
| FRB05            | On 21/12/2018 | Spot Bond  | 9.61000   |       | 96.66550  |           | 9.61000      | 96.64058       |                   |            | 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  |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| FRB08            | On 10/06/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.81949      |                   |            | 0.00                 | 0                | 0.00           |
| FRB09            | On 10/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.81942      |                   |            | 0.00                 | 0                | 0.00           |
| FRB10            | On 25/01/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.03707      |                   |            | 0.00                 | 0                | 10,000,000.00  |
| FRB11            | On 11/12/2022 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.22117      |                   |            | 0.00                 | 0                | 0.00           |
| FRBC21           | On 21/12/2018 | Spot Bond  | 11.41000 |       | 103.45576 |           | 11.41000     | 103.42423      |                   |            | 456,400,000,000.00   | 40,000,000       | 220,000,000.00 |
| FRBC22           | On 21/12/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.32203       |                   |            | 0.00                 | 0                | 0.00           |
| FRBI22           | On 31/01/2022 | Spot Bond  | 2.23000  |       | 123.90027 |           | 2.23000      | 124.71627      |                   |            | 0.00                 | 0                | 0.00           |
| FRBI23           | On 07/12/2023 | Spot Bond  | 2.24000  |       | 129.48909 |           | 2.24000      | 264.75395      |                   |            | 0.00                 | 0                | 390,000,000.00 |
| FRBI25           | On 31/01/2025 | Spot Bond  | 2.53000  |       | 96.85429  |           | 2.53000      | 102.94559      |                   |            | 0.00                 | 0                | 0.00           |
| FRBI28           | On 31/03/2028 | Spot Bond  | 2.80000  |       | 98.54404  |           | 2.80000      | 146.80917      |                   |            | 1,120,000,000,000.00 | 400,000,000      | 200,000,000.00 |
| FRBI33           | On 07/12/2033 | Spot Bond  | 2.62000  |       | 113.29324 |           | 2.62000      | 196.14169      |                   |            | 0.00                 | 0                | 0.00           |
| FRBN04           | On 15/09/2015 | Spot Bond  | 7.57000  |       | 113.97781 |           | 7.57000      | 113.95442      |                   |            | 0.00                 | 0                | 0.00           |
| FRBZ01           | On 30/11/2020 | Spot Bond  | 7.99500  |       | 59.12307  |           | 7.99500      | 58.42685       |                   |            | 0.00                 | 0                | 0.00           |
| FRBZ02           | On 28/10/2024 | Spot Bond  | 9.48900  |       | 37.76277  |           | 9.48900      | 36.85405       |                   |            | 0.00                 | 0                | 0.00           |
| FRBZ03           | On 10/12/2024 | Spot Bond  | 9.72000  |       | 36.51617  |           | 9.72000      | 35.57971       |                   |            | 0.00                 | 0                | 0.00           |
| FRC04            | On 03/06/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.49614      |                   |            | 0.00                 | 0                | 0.00           |
| FRC101           | On 24/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.94375      |                   |            | 0.00                 | 0                | 0.00           |
| FRC103           | On 20/03/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.20483      |                   |            | 0.00                 | 0                | 0.00           |
| FRC104           | On 20/03/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.01207      |                   |            | 0.00                 | 0                | 0.00           |
| FRC105           | On 24/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.88721      |                   |            | 0.00                 | 0                | 0.00           |
| FRC106           | On 24/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.88721      |                   |            | 0.00                 | 0                | 0.00           |
| FRC107           | On 03/06/2021 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.45944      |                   |            | 0.00                 | 0                | 0.00           |
| FRC108           | On 24/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.85363      |                   |            | 0.00                 | 0                | 0.00           |
| FRC109           | On 20/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.96041      |                   |            | 0.00                 | 0                | 0.00           |
| FRC110           | On 15/06/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.14101      |                   |            | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC112           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.81960      |                   |            | 0.00          | 0                | 0.00          |
| FRC113           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.90845      |                   |            | 0.00          | 0                | 0.00          |
| FRC114           |        | On 20/06/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.36478      |                   |            | 0.00          | 0                | 0.00          |
| FRC115           |        | On 20/06/2017 | Spot Bond | 7.47000 | 100.20039 |           | 7.47000      | 98.00000       |                   |            | 0.00          | 0                | 0.00          |
| FRC116           |        | On 20/06/2017 | Spot Bond | 7.47000 | 100.20039 |           | 7.47000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC117           |        | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.12355      |                   |            | 0.00          | 0                | 0.00          |
| FRC118           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.88930      |                   |            | 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          |
| FRC121           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.84319      |                   |            | 0.00          | 0                | 0.00          |
| FRC122           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 113.89024      |                   |            | 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      | 100.87322      |                   |            | 0.00          | 0                | 0.00          |
| FRC125           |        | On 20/09/2017 | Spot Bond | 6.00000 | 100.16101 |           | 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      | 100.93427      |                   |            | 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      | 101.17227      |                   |            | 0.00          | 0                | 0.00          |
| FRC135           |        | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.13500      |                   |            | 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          |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 13.04695  |           | 100.09221    | 13.01461       |                   |            | 0.00          | 0                | 0.00          |
| FRC144           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.78414      |                   |            | 0.00          | 0                | 0.00          |
| FRC145           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 111.47830      |                   |            | 0.00          | 0                | 0.00          |
| FRC146           |        | On 20/09/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.95579      |                   |            | 0.00          | 0                | 0.00          |
| FRC147           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.07915      |                   |            | 0.00          | 0                | 0.00          |
| FRC148           |        | On 24/02/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.72812      |                   |            | 0.00          | 0                | 0.00          |
| FRC149           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 105.62314      |                   |            | 0.00          | 0                | 0.00          |
| FRC150           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.88669      |                   |            | 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      | 100.89756      |                   |            | 0.00          | 0                | 0.00          |
| FRC153           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.81197      |                   |            | 0.00          | 0                | 0.00          |
| FRC154           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.82494      |                   |            | 0.00          | 0                | 0.00          |
| FRC155           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.10837      |                   |            | 0.00          | 0                | 0.00          |
| FRC158           |        | On 11/06/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.82330      |                   |            | 0.00          | 0                | 0.00          |
| FRC160           |        | On 12/06/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.80666      |                   |            | 0.00          | 0                | 0.00          |
| FRC161           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.80885      |                   |            | 0.00          | 0                | 0.00          |
| FRC162           |        | On 14/12/2018 | Spot Bond | 13.22500  | 54.82415  |           | 13.22500     | 54.80434       |                   |            | 0.00          | 0                | 0.00          |
| FRC163           |        | On 20/03/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.75726      |                   |            | 0.00          | 0                | 0.00          |
| FRC166           |        | On 20/03/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.75834      |                   |            | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC167           | On 20/03/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.16592      |                   |            | 0.00          | 0                | 0.00          |
| FRC168           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.79703      |                   |            | 0.00          | 0                | 0.00          |
| FRC169           | On 31/01/2025 | Spot Bond  |     | 3.77500 | 88.19681  |           | 3.77500      | 91.23213       |                   |            | 0.00          | 0                | 0.00          |
| FRC170           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.83568      |                   |            | 0.00          | 0                | 0.00          |
| FRC171           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.83568      |                   |            | 0.00          | 0                | 0.00          |
| FRC172           | On 21/02/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.44491      |                   |            | 0.00          | 0                | 0.00          |
| FRC173           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.62479      |                   |            | 0.00          | 0                | 0.00          |
| FRC174           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.01507       |                   |            | 0.00          | 0                | 0.00          |
| FRC175           | On 15/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.58864      |                   |            | 0.00          | 0                | 0.00          |
| FRC176           | On 20/09/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.78199      |                   |            | 0.00          | 0                | 0.00          |
| FRC177           | On 20/09/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.76157      |                   |            | 0.00          | 0                | 0.00          |
| FRC178           | On 06/08/2023 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.98315      |                   |            | 0.00          | 0                | 0.00          |
| FRC179           | On 20/09/2020 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.90751      |                   |            | 0.00          | 0                | 0.00          |
| FRC180           | On 10/02/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.48730      |                   |            | 0.00          | 0                | 0.00          |
| FRC181           | On 06/08/2023 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.96022      |                   |            | 0.00          | 0                | 0.00          |
| FRC182           | On 26/01/2021 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.04449      |                   |            | 0.00          | 0                | 0.00          |
| FRC183           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.05505      |                   |            | 0.00          | 0                | 0.00          |
| FRC184           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.81636      |                   |            | 0.00          | 0                | 0.00          |
| FRC185           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.23863      |                   |            | 0.00          | 0                | 0.00          |
| FRC186           | On 20/03/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.69541      |                   |            | 0.00          | 0                | 0.00          |
| FRC187           | On 07/03/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.18319      |                   |            | 0.00          | 0                | 0.00          |
| FRC188           | On 20/03/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.14472      |                   |            | 0.00          | 0                | 0.00          |
| FRC29            | On 22/07/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15099      |                   |            | 0.00          | 0                | 0.00          |
| FRC37            | On 20/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.88988      |                   |            | 0.00          | 0                | 0.00          |
| FRC40            | On 20/12/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.88454      |                   |            | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC46            | On 10/09/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.19272       |                   |            | 0.00          | 0                | 0.00          |
| FRC57            | On 20/06/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.74917      |                   |            | 0.00          | 0                | 0.00          |
| FRC61            | On 28/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.01908      |                   |            | 0.00          | 0                | 0.00          |
| FRC66            | On 31/01/2022 | Spot Bond  |     | 3.47000 | 116.66429 |           | 3.47000      | 114.15500      |                   |            | 0.00          | 0                | 0.00          |
| FRC67            | On 20/09/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.90183      |                   |            | 0.00          | 0                | 0.00          |
| FRC68            | On 20/09/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.91158      |                   |            | 0.00          | 0                | 0.00          |
| FRC69            | On 31/01/2022 | Spot Bond  |     | 3.45000 | 107.27609 |           | 3.45000      | 114.31707      |                   |            | 0.00          | 0                | 0.00          |
| FRC70            | On 20/09/2014 | Spot Bond  |     | 1.17000 | 99.26021  |           | 1.17000      | 121.60554      |                   |            | 0.00          | 0                | 0.00          |
| FRC71            | On 31/01/2022 | Spot Bond  |     | 3.47000 | 104.49704 |           | 3.47000      | 114.15500      |                   |            | 0.00          | 0                | 0.00          |
| FRC72            | On 31/01/2017 | Spot Bond  |     | 2.15000 | 103.34672 |           | 2.15000      | 121.64107      |                   |            | 0.00          | 0                | 0.00          |
| FRC74            | On 20/09/2016 | Spot Bond  |     | 2.22000 | 104.01008 |           | 2.22000      | 126.69107      |                   |            | 0.00          | 0                | 0.00          |
| FRC76            | On 28/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.02184      |                   |            | 0.00          | 0                | 0.00          |
| FRC78            | On 15/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 98.30502       |                   |            | 0.00          | 0                | 0.00          |
| FRC79            | On 15/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.25969      |                   |            | 0.00          | 0                | 0.00          |
| FRC82            | On 15/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.28294      |                   |            | 0.00          | 0                | 0.00          |
| FRC83            | On 20/12/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.77615      |                   |            | 0.00          | 0                | 0.00          |
| FRC84            | On 20/12/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.89538      |                   |            | 0.00          | 0                | 0.00          |
| FRC85            | On 20/12/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 104.96167      |                   |            | 0.00          | 0                | 0.00          |
| FRC86            | On 20/12/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.05546      |                   |            | 0.00          | 0                | 0.00          |
| FRC87            | On 20/12/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.01439      |                   |            | 0.00          | 0                | 0.00          |
| FRC94A           | On 20/03/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.84963      |                   |            | 0.00          | 0                | 0.00          |
| FRC95            | On 15/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.16662      |                   |            | 0.00          | 0                | 0.00          |
| FRC96A           | On 20/03/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.84855      |                   |            | 0.00          | 0                | 0.00          |
| FRC97            | On 20/03/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 103.89067      |                   |            | 0.00          | 0                | 0.00          |
| FRC98            | On 15/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 94.11483       |                   |            | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRC99            | On 24/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 92.73018       |                   |            | 0.00          | 0                | 0.00           |
| FRD01U           | On 22/12/2018 | Spot Bond  | 100.00000 |       | 9.21416   |           | 100.00000    | 9.19134        |                   |            | 0.00          | 0                | 0.00           |
| FRD02U           | On 01/06/2016 | Spot Bond  | 100.00000 |       | 15.57459  |           | 100.00000    | 15.53602       |                   |            | 0.00          | 0                | 0.00           |
| FRI15            | On 14/03/2015 | Spot Bond  | 4.29000   |       | 142.91251 |           | 4.29000      | 142.88696      |                   |            | 0.00          | 0                | 0.00           |
| FRJ14            | On 20/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.02339      |                   |            | 0.00          | 0                | 0.00           |
| FRJ15            | On 04/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.04669      |                   |            | 0.00          | 0                | 0.00           |
| FRJ16            | On 21/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.39692      |                   |            | 0.00          | 744,200,000      | 281,400,000.00 |
| FRJ17            | On 04/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.53734      |                   |            | 0.00          | 0                | 100,000,000.00 |
| FRJ18            | On 21/02/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 104.01139      |                   |            | 0.00          | 0                | 0.00           |
| FRJ19            | On 04/04/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.50058      |                   |            | 0.00          | 0                | 0.00           |
| FRJ20            | On 20/09/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.67439      |                   |            | 0.00          | 0                | 0.00           |
| FRS100           | On 15/01/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 84.35906       |                   |            | 0.00          | 0                | 0.00           |
| FRS101           | On 31/01/2038 | Spot Bond  | 2.92000   |       | 88.44183  |           | 2.92000      | 115.68436      |                   |            | 0.00          | 0                | 0.00           |
| FRS102           | On 21/01/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.14025      |                   |            | 0.00          | 0                | 0.00           |
| FRS103           | On 23/01/2024 | Spot Bond  | 13.22500  |       | 84.75177  |           | 13.22500     | 100.17094      |                   |            | 0.00          | 0                | 0.00           |
| FRS104           | On 23/01/2024 | Spot Bond  | 14.22500  |       | 80.10535  |           | 14.22500     | 100.17094      |                   |            | 0.00          | 0                | 0.00           |
| FRS106           | On 22/10/2014 | Spot Bond  | 100.00000 |       | 80.17817  |           | 100.00000    | 80.00000       |                   |            | 0.00          | 0                | 0.00           |
| FRS107           | On 30/01/2016 | Spot Bond  | 100.00000 |       | 20.97152  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRS36            | On 07/12/2023 | Spot Bond  | 2.75000   |       | 124.40340 |           | 2.75000      | 254.35220      |                   |            | 0.00          | 0                | 0.00           |
| FRS37            | On 07/12/2023 | Spot Bond  | 2.25000   |       | 129.38699 |           | 2.25000      | 264.54512      |                   |            | 0.00          | 0                | 0.00           |
| FRS43            | On 07/12/2023 | Spot Bond  | 2.97000   |       | 122.28414 |           | 2.97000      | 250.01772      |                   |            | 0.00          | 0                | 0.00           |
| FRS46            | On 31/01/2022 | Spot Bond  | 2.60000   |       | 101.07005 |           | 2.60000      | 121.45311      |                   |            | 0.00          | 0                | 0.00           |
| FRS49            | On 27/10/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.03528      |                   |            | 0.00          | 0                | 0.00           |
| FRS51            | On 31/01/2022 | Spot Bond  | 2.13000   |       | 125.63013 |           | 2.13000      | 121.77428      |                   |            | 0.00          | 0                | 0.00           |
| FRS56            | On 19/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.17977      |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS59            | On 07/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.42858      |                   |            | 0.00          | 0                | 0.00          |
| FRS62            | On 04/11/2026 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.63874      |                   |            | 0.00          | 0                | 0.00          |
| FRS64            | On 26/01/2042 | Spot Bond  | 2.90000   |       | 92.39054  |           | 2.90000      | 92.37752       |                   |            | 0.00          | 0                | 0.00          |
| FRS69            | On 31/05/2017 | Spot Bond  | 104.97509 |       | 16.19789  |           | 104.97509    | 16.15600       |                   |            | 0.00          | 0                | 0.00          |
| FRS73            | On 12/06/2017 | Spot Bond  | 101.07593 |       | 20.41519  |           | 101.07593    | 20.36415       |                   |            | 0.00          | 0                | 0.00          |
| FRS74            | On 14/06/2017 | Spot Bond  | 100.44759 |       | 12.41058  |           | 100.44759    | 12.37972       |                   |            | 0.00          | 0                | 0.00          |
| FRS75            | On 13/06/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.75816      |                   |            | 0.00          | 0                | 0.00          |
| FRS76            | On 18/06/2017 | Spot Bond  | 100.76967 |       | 18.77900  |           | 100.76967    | 18.73218       |                   |            | 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  | 2.45000   |       | 103.57787 |           | 2.45000      | 103.56458      |                   |            | 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      | 100.42368      |                   |            | 0.00          | 0                | 0.00          |
| FRS85            | On 31/01/2025 | Spot Bond  | 2.49000   |       | 95.30406  |           | 2.49000      | 103.34898      |                   |            | 0.00          | 0                | 0.00          |
| FRS86            | On 23/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.30778       |                   |            | 0.00          | 0                | 0.00          |
| FRS87            | On 31/01/2025 | Spot Bond  | 2.52000   |       | 95.02499  |           | 2.52000      | 103.04627      |                   |            | 0.00          | 0                | 0.00          |
| FRS88            | On 28/05/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.32801      |                   |            | 0.00          | 0                | 0.00          |
| FRS90            | On 07/12/2023 | Spot Bond  | 2.45000   |       | 127.36521 |           | 2.45000      | 329.93942      |                   |            | 0.00          | 0                | 0.00          |
| FRS92            | On 21/06/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.52353      |                   |            | 0.00          | 0                | 0.00          |
| FRS93            | On 11/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.62881      |                   |            | 0.00          | 0                | 0.00          |
| FRS94            | On 08/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.52808      |                   |            | 0.00          | 0                | 0.00          |
| FRS95            | On 11/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.44950      |                   |            | 0.00          | 0                | 0.00          |
| FRS96            | On 24/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.21208      |                   |            | 0.00          | 0                | 0.00          |
| FRS97            | On 29/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.08816      |                   |            | 0.00          | 0                | 0.00          |
| FRS98            | On 21/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.74790      |                   |            | 0.00          | 0                | 0.00          |
| FRS99            | On 09/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.39502      |                   |            | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| FRX14            | On 01/09/2014 | Spot Bond  | 6.15500   |       | 104.85937 |           | 6.15500      | 104.84180      |                   |            | 0.00                 | 0                | 120,000,000.00 |
| FRX15            | On 14/03/2015 | Spot Bond  | 6.51000   |       | 105.70276 |           | 6.51000      | 105.68406      |                   |            | 0.00                 | 0                | 100,000,000.00 |
| FRX16            | On 15/09/2016 | Spot Bond  | 7.48000   |       | 104.23146 |           | 7.48000      | 104.21032      |                   |            | 0.00                 | 0                | 0.00           |
| FRX17            | On 15/09/2017 | Spot Bond  | 8.06000   |       | 104.55991 |           | 8.06000      | 104.53709      |                   |            | 0.00                 | 0                | 0.00           |
| FRX18            | On 14/04/2018 | Spot Bond  | 8.30000   |       | 110.76389 |           | 8.30000      | 110.73915      |                   |            | 0.00                 | 0                | 0.00           |
| FRX19            | On 15/11/2019 | Spot Bond  | 8.91000   |       | 102.26598 |           | 8.91000      | 102.24136      |                   |            | 1,002,375,000,000.00 | 112,500,000      | 62,500,000.00  |
| FRX20            | On 01/10/2020 | Spot Bond  | 9.18500   |       | 100.75308 |           | 9.18500      | 100.72823      |                   |            | 0.00                 | 0                | 0.00           |
| FRX23            | On 28/02/2023 | Spot Bond  | 9.87000   |       | 90.71800  |           | 9.87000      | 90.69386       |                   |            | 0.00                 | 0                | 0.00           |
| FRX24            | On 10/12/2024 | Spot Bond  | 9.97000   |       | 106.58368 |           | 9.97000      | 106.55519      |                   |            | 0.00                 | 0                | 0.00           |
| FRX31            | On 21/02/2031 | Spot Bond  | 10.80500  |       | 94.09704  |           | 10.80500     | 94.07014       |                   |            | 0.00                 | 0                | 10,000,000.00  |
| FRX45            | On 14/04/2045 | Spot Bond  | 10.78000  |       | 77.53383  |           | 10.78000     | 77.51148       |                   |            | 0.00                 | 0                | 0.00           |
| FS1A1            | On 20/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.62314      |                   |            | 0.00                 | 0                | 0.00           |
| FS1A2            | On 20/03/2038 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.65677      |                   |            | 0.00                 | 0                | 0.00           |
| FS1A3            | On 20/03/2038 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.68396      |                   |            | 0.00                 | 0                | 0.00           |
| FS1A4            | On 20/03/2038 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.69482      |                   |            | 0.00                 | 0                | 0.00           |
| FS1A5            | On 20/03/2038 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.72193      |                   |            | 0.00                 | 0                | 25,000,000.00  |
| FS1B1            | On 20/03/2038 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.76533      |                   |            | 0.00                 | 0                | 0.00           |
| FS1C1            | On 20/03/2038 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.79786      |                   |            | 0.00                 | 0                | 0.00           |
| FS1D1            | On 20/03/2038 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.93867      |                   |            | 0.00                 | 0                | 0.00           |
| GBL01            | On 15/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.70970      |                   |            | 0.00                 | 0                | 0.00           |
| GFC03            | On 10/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.36754      |                   |            | 0.00                 | 0                | 47,700,000.00  |
| GFC04            | On 11/04/2017 | Spot Bond  | 9.41000   |       | 103.06932 |           | 9.41000      | 103.04328      |                   |            | 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           |
| GPT27            | On 30/01/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.33184      |                   |            | 0.00                 | 0                | 0.00           |
| GPT28            | On 05/05/2014 | Spot Bond  | 100.00000 |       | 79.34783  |           | 100.00000    | 99.81516       |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| GRA309           | On 17/02/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.72058       |                   |            | 0.00          | 0                | 0.00              |
| GRA310           | On 18/03/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.28657       |                   |            | 0.00          | 0                | 0.00              |
| GRB93            | On 28/01/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| GRB94            | On 29/04/2014 | Spot Bond  | 100.00000 | 80.39648  |           | 100.00000    | 80.21978       |                   |            | 0.00          | 0                | 15,710,400,000.00 |
| GRD01U           | On 28/01/2014 | Spot Bond  | 100.00000 | 66.66668  |           | 100.00000    | 66.66667       |                   |            | 0.00          | 0                | 0.00              |
| GRDB1            | On 10/01/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.31603      |                   |            | 0.00          | 0                | 0.00              |
| GRDC1            | On 10/01/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.40835      |                   |            | 0.00          | 0                | 0.00              |
| GRH1A1           | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.03415      |                   |            | 0.00          | 0                | 0.00              |
| GRH1A2           | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.03495      |                   |            | 0.00          | 0                | 0.00              |
| GRH1A3           | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.03649      |                   |            | 0.00          | 400,000,000      | 100,000,000.00    |
| GRH1B            | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.03840      |                   |            | 0.00          | 0                | 0.00              |
| GRH1C            | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.04104      |                   |            | 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      | 100.95503      |                   |            | 0.00          | 0                | 0.00              |
| GRT02            | On 13/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.15689      |                   |            | 0.00          | 0                | 0.00              |
| GRT03            | On 15/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.25899      |                   |            | 0.00          | 0                | 0.00              |
| GRT04            | On 15/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.86545      |                   |            | 0.00          | 0                | 0.00              |
| GRT05            | On 25/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46234      |                   |            | 0.00          | 0                | 100,000,000.00    |
| GRT06            | On 11/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.90983      |                   |            | 0.00          | 0                | 0.00              |
| GRX01U           | On 30/06/2032 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00              |
| GSIS01           | On 27/06/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.52874      |                   |            | 0.00          | 0                | 0.00              |
| GSIZ16           | On 23/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.73791      |                   |            | 0.00          | 0                | 0.00              |
| HCH01            | On 25/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.04342      |                   |            | 0.00          | 0                | 0.00              |
| HILB01           | On 18/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16172      |                   |            | 0.00          | 0                | 0.00              |
| HILB02           | On 13/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.87296      |                   |            | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| HILB03           | On 02/05/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.91419       |                   |            | 0.00               | 0                | 0.00             |
| HILB04           | On 01/11/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.91296       |                   |            | 0.00               | 0                | 0.00             |
| HILC09           | On 03/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.30257      |                   |            | 0.00               | 0                | 0.00             |
| HILC10           | On 25/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.07486      |                   |            | 0.00               | 0                | 300,000,000.00   |
| 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      | 100.16930      |                   |            | 0.00               | 0                | 0.00             |
| HMS1B9           | On 19/07/2015 | Spot Bond  |     | 7.94117   | 101.18454 |           | 7.94117      | 102.38456      |                   |            | 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      | 100.17782      |                   |            | 0.00               | 0                | 0.00             |
| HMS1C5           | On 19/07/2015 | Spot Bond  |     | 8.29401   | 101.18948 |           | 8.29401      | 108.65492      |                   |            | 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      | 100.18877      |                   |            | 0.00               | 0                | 0.00             |
| HMS1D5           | On 19/07/2015 | Spot Bond  |     | 8.74442   | 101.19957 |           | 8.74442      | 106.53565      |                   |            | 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      | 100.20214      |                   |            | 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      | 100.23353      |                   |            | 0.00               | 0                | 0.00             |
| HPF02            | On 15/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.29497      |                   |            | 0.00               | 0                | 0.00             |
| HPF03            | On 15/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.30617      |                   |            | 0.00               | 0                | 0.00             |
| HWAY20           | On 31/07/2020 | Spot Bond  |     | 8.46000   | 111.19975 |           | 8.46000      | 106.30191      |                   |            | 982,206,000,000.00 | 116,100,000      | 2,969,500,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| HWAY23           | On 07/12/2023 | Spot Bond  | 2.02000   | 131.75995 | 2.02000   | 269.39857    |                |                   |            | 0.00                  | 0                | 8,800,000,000.00  |
| HWAY24           | On 07/12/2024 | Spot Bond  | 2.00000   | 134.80306 | 2.00000   | 269.82565    |                |                   |            | 0.00                  | 0                | 0.00              |
| HWAY34           | On 31/07/2034 | Spot Bond  | 9.85500   | 99.31437  | 9.85500   | 94.66583     |                |                   |            | 308,461,500,000.00    | 31,300,000       | 1,332,400,000.00  |
| HWAY35           | On 31/07/2035 | Spot Bond  | 9.82500   | 99.49098  | 9.82500   | 94.84246     |                |                   |            | 0.00                  | 0                | 0.00              |
| HWF01U           | On 26/03/2015 | Spot Bond  | 100.00000 | 35.73857  | 100.00000 | 35.65007     |                |                   |            | 0.00                  | 0                | 0.00              |
| HWF02U           | On 30/09/2016 | Spot Bond  | 100.00000 | 9.27620   | 100.00000 | 9.25323      |                |                   |            | 0.00                  | 0                | 0.00              |
| HWF03U           | On 09/10/2014 | Spot Bond  | 100.00000 | 56.93971  | 100.00000 | 56.79871     |                |                   |            | 0.00                  | 0                | 0.00              |
| HWF04U           | On 09/10/2015 | Spot Bond  | 100.00000 | 27.08085  | 100.00000 | 27.01378     |                |                   |            | 0.00                  | 0                | 0.00              |
| HWF05U           | On 09/10/2016 | Spot Bond  | 100.00000 | 15.01165  | 100.00000 | 14.97448     |                |                   |            | 0.00                  | 0                | 0.00              |
| HWF06U           | On 20/11/2016 | Spot Bond  | 100.00000 | 10.20420  | 100.00000 | 10.17948     |                |                   |            | 0.00                  | 0                | 0.00              |
| I2025            | On 31/01/2025 | Spot Bond  | 1.93500   | 109.14503 | 1.88000   | 109.72522    |                |                   |            | 30,728,574,000,000.00 | 15,880,400,000   | 05,415,906,400.00 |
| I2038            | On 31/01/2038 | Spot Bond  | 2.30000   | 107.45274 | 2.30000   | 107.43945    |                |                   |            | 18,726,140,000,000.00 | 8,141,800,000    | 51,070,000,000.00 |
| I2046            | On 31/03/2046 | Spot Bond  | 2.42000   | 104.89576 | 2.42000   | 104.88237    |                |                   |            | 2,565,684,000,000.00  | 1,060,200,000    | 71,440,000,000.00 |
| I2050            | On 31/12/2050 | Spot Bond  | 2.38000   | 111.76122 | 2.32500   | 113.24637    |                |                   |            | 6,495,496,000,000.00  | 2,729,200,000    | 17,300,933,700.00 |
| IBC01            | On 16/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 92.05000     |                |                   |            | 0.00                  | 0                | 0.00              |
| IBL11            | On 12/03/2015 | Spot Bond  | 7.46000   | 107.01952 | 7.46000   | 106.99788    |                |                   |            | 0.00                  | 0                | 0.00              |
| IBL13            | On 12/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.87316    |                |                   |            | 0.00                  | 210,000,000      | 80,000,000.00     |
| IBL14            | On 28/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.94547    |                |                   |            | 0.00                  | 0                | 0.00              |
| IBL19            | On 15/03/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.86856    |                |                   |            | 0.00                  | 0                | 0.00              |
| IBL20            | On 15/03/2014 | Spot Bond  | 7.17000   | 107.81810 | 7.17000   | 103.46043    |                |                   |            | 0.00                  | 0                | 0.00              |
| IBL21            | On 15/03/2016 | Spot Bond  | 7.96000   | 106.55375 | 7.96000   | 106.53077    |                |                   |            | 0.00                  | 0                | 0.00              |
| IBL22            | On 15/03/2018 | Spot Bond  | 8.76000   | 107.94071 | 8.76000   | 107.91515    |                |                   |            | 0.00                  | 0                | 0.00              |
| IBL23            | On 21/04/2014 | Spot Bond  | 7.10000   | 106.77760 | 7.10000   | 102.59356    |                |                   |            | 0.00                  | 0                | 0.00              |
| IBL24            | On 21/04/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.13871    |                |                   |            | 0.00                  | 0                | 0.00              |
| IBL25            | On 18/08/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.24856    |                |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| IBL26            | On 18/08/2014 | Spot Bond  | 4.14000   |       | 113.76776 |           | 4.14000      | 113.74810      |                   |            | 0.00               | 0                | 0.00             |
| IBL28            | On 18/08/2016 | Spot Bond  | 7.78000   |       | 104.81521 |           | 7.78000      | 104.79348      |                   |            | 821,568,000,000.00 | 105,600,000      | 52,800,000.00    |
| IBL32            | On 03/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.92016       |                   |            | 0.00               | 0                | 0.00             |
| IBL33            | On 03/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.91471       |                   |            | 0.00               | 0                | 0.00             |
| IBL34            | On 31/01/2017 | Spot Bond  | 0.99000   |       | 105.69970 |           | 0.99000      | 125.79261      |                   |            | 0.00               | 0                | 0.00             |
| IBL36            | On 31/01/2022 | Spot Bond  | 2.20000   |       | 104.00821 |           | 2.20000      | 124.98517      |                   |            | 0.00               | 0                | 0.00             |
| IBL37            | On 02/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.06003      |                   |            | 0.00               | 0                | 0.00             |
| IBL38            | On 02/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.18277      |                   |            | 0.00               | 0                | 10,000,000.00    |
| IBL39            | On 02/04/2018 | Spot Bond  | 8.43000   |       | 104.02687 |           | 8.43000      | 104.00328      |                   |            | 0.00               | 0                | 0.00             |
| IBL40            | On 15/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.35168      |                   |            | 0.00               | 0                | 1,510,000,000.00 |
| IBL42            | On 15/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.60325      |                   |            | 0.00               | 0                | 10,000,000.00    |
| IBL43            | On 15/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.30025      |                   |            | 0.00               | 0                | 0.00             |
| IBL45            | On 21/12/2018 | Spot Bond  | 9.04000   |       | 96.82564  |           | 9.04000      | 96.80212       |                   |            | 0.00               | 0                | 0.00             |
| IBL46            | On 15/01/2020 | Spot Bond  | 9.55000   |       | 90.02400  |           | 9.55000      | 90.00080       |                   |            | 335,205,000,000.00 | 35,100,000       | 35,700,000.00    |
| IBL48            | On 19/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.11168      |                   |            | 0.00               | 0                | 0.00             |
| IBL49            | On 02/04/2018 | Spot Bond  | 8.51000   |       | 98.34732  |           | 8.51000      | 98.32481       |                   |            | 0.00               | 0                | 0.00             |
| IBL50            | On 02/08/2020 | Spot Bond  | 9.60000   |       | 97.57222  |           | 9.60000      | 97.52362       |                   |            | 0.00               | 0                | 0.00             |
| IBL52            | On 31/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.96842       |                   |            | 0.00               | 0                | 0.00             |
| IBL53            | On 31/07/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.96739       |                   |            | 0.00               | 0                | 0.00             |
| IBL54            | On 31/07/2016 | Spot Bond  | 7.72000   |       | 98.92933  |           | 7.72000      | 98.90896       |                   |            | 0.00               | 0                | 0.00             |
| IBL55            | On 31/07/2018 | Spot Bond  | 8.82000   |       | 97.38624  |           | 8.82000      | 97.36340       |                   |            | 0.00               | 0                | 0.00             |
| IDC01U           | On 08/11/2026 | Spot Bond  | 100.00000 |       | 0.00318   |           | 100.00000    | 0.00317        |                   |            | 0.00               | 0                | 0.00             |
| IDCG01           | On 22/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.11769      |                   |            | 0.00               | 360,000,000      | 90,000,000.00    |
| IDCG02           | On 22/10/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.12344      |                   |            | 0.00               | 0                | 0.00             |
| IDCG03           | On 22/10/2020 | Spot Bond  | 9.19500   |       | 98.04921  |           | 9.19500      | 98.02499       |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| IDCP01           | On 19/04/2015 | Spot Bond  | 5.00000   | 101.40725 |           | 5.00000      | 101.39349      |                   |            | 0.00          | 0                | 0.00           |
| IDCP02           | On 19/04/2015 | Spot Bond  | 5.00000   | 101.40725 |           | 5.00000      | 101.39349      |                   |            | 0.00          | 0                | 0.00           |
| IDCP03           | On 31/01/2017 | Spot Bond  | 5.00000   | 99.98658  |           | 5.00000      | 99.97316       |                   |            | 0.00          | 0                | 0.00           |
| IDCP04           | On 19/10/2017 | Spot Bond  | 5.00000   | 101.40725 |           | 5.00000      | 101.39349      |                   |            | 0.00          | 0                | 0.00           |
| IDCP05           | On 14/03/2018 | Spot Bond  | 4.00000   | 101.52127 |           | 4.00000      | 101.51016      |                   |            | 0.00          | 0                | 0.00           |
| IDW001           | On 30/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.45553      |                   |            | 0.00          | 0                | 0.00           |
| IDW002           | On 30/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.39239      |                   |            | 0.00          | 0                | 0.00           |
| IDW003           | On 30/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.68895      |                   |            | 0.00          | 0                | 0.00           |
| IFM01            | On 31/03/2016 | Spot Bond  | 9.20000   | 110.50500 |           | 9.20000      | 110.47770      |                   |            | 0.00          | 0                | 0.00           |
| IHL01            | On 29/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61466      |                   |            | 0.00          | 0                | 0.00           |
| IHL02            | On 29/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61466      |                   |            | 0.00          | 0                | 0.00           |
| IHL03            | On 17/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.52396      |                   |            | 0.00          | 0                | 0.00           |
| IKH1D            | On 09/12/2028 | Spot Bond  | 100.00000 | 8.19667   |           | 100.00000    | 8.17637        |                   |            | 0.00          | 0                | 0.00           |
| IN01Q            | On 23/07/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.10020      |                   |            | 0.00          | 0                | 0.00           |
| IN02Q            | On 05/08/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.39791      |                   |            | 0.00          | 0                | 0.00           |
| IN03Q            | On 12/08/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28795      |                   |            | 0.00          | 0                | 0.00           |
| IN04             | On 15/03/2015 | Spot Bond  | 9.46000   | 102.76631 |           | 9.46000      | 102.74007      |                   |            | 0.00          | 0                | 200,000,000.00 |
| IN04Q            | On 26/08/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.05624      |                   |            | 0.00          | 0                | 0.00           |
| IN05Q            | On 13/05/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.19205      |                   |            | 0.00          | 0                | 0.00           |
| IN06E            | On 10/03/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76717      |                   |            | 0.00          | 0                | 0.00           |
| IN09             | On 01/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.98850       |                   |            | 0.00          | 0                | 0.00           |
| IN191U           | On 16/05/2017 | Spot Bond  | 100.00000 | 6.59436   |           | 100.00000    | 6.57838        |                   |            | 0.00          | 0                | 0.00           |
| IN238U           | On 13/03/2014 | Spot Bond  | 100.00000 | 89.68059  |           | 100.00000    | 89.46078       |                   |            | 0.00          | 0                | 0.00           |
| IN240U           | On 10/04/2014 | Spot Bond  | 100.00000 | 83.90805  |           | 100.00000    | 83.71560       |                   |            | 0.00          | 0                | 0.00           |
| INA405           | On 28/01/2014 | Spot Bond  | 5.25000   | 95.01188  |           | 5.25000      | 95.01188       |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| INA406           | On 04/02/2014 | Spot Bond  | 5.25000   |       | 99.92813  |           | 5.25000      | 99.84203       |                   |            | 0.00          | 0                | 0.00          |
| INA407           | On 11/02/2014 | Spot Bond  | 5.25000   |       | 99.82769  |           | 5.25000      | 99.74176       |                   |            | 0.00          | 0                | 0.00          |
| INA408           | On 18/02/2014 | Spot Bond  | 5.25000   |       | 99.72746  |           | 5.25000      | 99.64170       |                   |            | 0.00          | 0                | 0.00          |
| INA409           | On 25/02/2014 | Spot Bond  | 5.35000   |       | 99.62035  |           | 5.35000      | 99.53315       |                   |            | 0.00          | 0                | 0.00          |
| INA410           | On 04/03/2014 | Spot Bond  | 5.35000   |       | 99.51863  |           | 5.35000      | 99.43161       |                   |            | 0.00          | 0                | 0.00          |
| INA411           | On 11/03/2014 | Spot Bond  | 5.45000   |       | 99.40629  |           | 5.45000      | 99.31784       |                   |            | 0.00          | 0                | 0.00          |
| INA414           | On 01/04/2014 | Spot Bond  | 5.45000   |       | 99.09740  |           | 5.45000      | 99.00950       |                   |            | 0.00          | 0                | 0.00          |
| INA415           | On 08/04/2014 | Spot Bond  | 5.50000   |       | 98.98574  |           | 5.50000      | 98.89723       |                   |            | 0.00          | 0                | 0.00          |
| INA416           | On 15/04/2014 | Spot Bond  | 5.50000   |       | 98.88249  |           | 5.50000      | 98.79417       |                   |            | 0.00          | 0                | 0.00          |
| INA417           | On 22/04/2014 | Spot Bond  | 5.50000   |       | 98.77946  |           | 5.50000      | 98.69133       |                   |            | 0.00          | 0                | 0.00          |
| INA418           | On 29/04/2014 | Spot Bond  | 100.00000 |       | 80.39648  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| INF405           | On 28/01/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| INF407           | On 12/02/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.16561      |                   |            | 0.00          | 0                | 0.00          |
| ING114           | On 31/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.67667      |                   |            | 0.00          | 0                | 0.00          |
| ING115           | On 31/03/2016 | Spot Bond  | 11.17292  |       | 102.70195 |           | 11.17292     | 101.94061      |                   |            | 0.00          | 0                | 0.00          |
| ING116           | On 31/03/2016 | Spot Bond  | 11.17292  |       | 100.58946 |           | 11.17292     | 100.68174      |                   |            | 0.00          | 0                | 0.00          |
| ING132           | On 22/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.79795      |                   |            | 0.00          | 0                | 0.00          |
| ING135           | On 10/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.33547      |                   |            | 0.00          | 0                | 0.00          |
| ING138           | On 22/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.78129      |                   |            | 0.00          | 0                | 0.00          |
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000   |       | 102.11322 |           | 6.50000      | 102.09528      |                   |            | 0.00          | 0                | 0.00          |
| ING161           | On 20/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.86250      |                   |            | 0.00          | 0                | 0.00          |
| ING167           | On 30/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.51591      |                   |            | 0.00          | 0                | 0.00          |
| ING192           | On 18/02/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.10761      |                   |            | 0.00          | 0                | 0.00          |
| ING193           | On 18/02/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.10761      |                   |            | 0.00          | 0                | 0.00          |
| ING194           | On 11/02/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.21324      |                   |            | 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  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ING195           | On 04/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.31489      |                   |            | 0.00          | 0                | 0.00           |
| ING196           | On 30/06/2027 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.69582       |                   |            | 0.00          | 0                | 0.00           |
| ING199           | On 28/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96484      |                   |            | 0.00          | 0                | 0.00           |
| ING204           | On 13/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.76653      |                   |            | 0.00          | 0                | 0.00           |
| ING209           | On 12/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25372      |                   |            | 0.00          | 0                | 0.00           |
| ING211           | On 12/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.26836      |                   |            | 0.00          | 0                | 0.00           |
| ING221           | On 08/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.29328      |                   |            | 0.00          | 0                | 0.00           |
| ING224           | On 28/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.92589      |                   |            | 0.00          | 0                | 0.00           |
| ING225           | On 17/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.63264      |                   |            | 0.00          | 0                | 0.00           |
| ING228           | On 22/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.76227      |                   |            | 0.00          | 0                | 0.00           |
| ING232           | On 04/10/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42959      |                   |            | 0.00          | 0                | 0.00           |
| ING233           | On 25/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.08699      |                   |            | 0.00          | 0                | 0.00           |
| ING234           | On 28/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.99370      |                   |            | 0.00          | 0                | 0.00           |
| ING235           | On 20/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.62047      |                   |            | 0.00          | 0                | 0.00           |
| ING236           | On 20/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.66130      |                   |            | 0.00          | 0                | 0.00           |
| ING237           | On 09/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.76527      |                   |            | 0.00          | 0                | 0.00           |
| ING239           | On 15/07/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.21139      |                   |            | 0.00          | 0                | 0.00           |
| ING60U           | On 28/02/2014 | Spot Bond  |     | 100.00000 | 103.77951 |           | 100.00000    | 103.51677      |                   |            | 0.00          | 0                | 0.00           |
| ING89            | On 31/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71209      |                   |            | 0.00          | 0                | 0.00           |
| INGR01           | On 07/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.87231       |                   |            | 0.00          | 0                | 0.00           |
| INGR02           | On 28/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.95978      |                   |            | 0.00          | 0                | 0.00           |
| IP267U           | On 09/04/2014 | Spot Bond  |     | 100.00000 | 84.10138  |           | 100.00000    | 83.90805       |                   |            | 0.00          | 0                | 0.00           |
| IPF01            | On 13/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.29361      |                   |            | 0.00          | 0                | 100,000,000.00 |
| IPF02            | On 13/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.30003      |                   |            | 0.00          | 0                | 0.00           |
| IPF03            | On 13/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.30435      |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| IPF06            | On 13/04/2017 | Spot Bond  | 8.47000   | 103.52171 |           | 8.47000      | 103.49812      |                   |            | 0.00                 | 0                | 0.00           |
| IPL4             | On 29/03/2014 | Spot Bond  | 6.72500   | 107.88709 |           | 6.72500      | 103.39603      |                   |            | 33,625,000,000.00    | 5,000,000        | 505,500,000.00 |
| IPL5             | On 28/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.98480      |                   |            | 0.00                 | 0                | 0.00           |
| IPL6             | On 28/09/2017 | Spot Bond  | 8.91000   | 105.99266 |           | 8.91000      | 105.96715      |                   |            | 2,330,856,000,000.00 | 261,600,000      | 167,600,000.00 |
| IPL7             | On 05/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.42911      |                   |            | 0.00                 | 0                | 0.00           |
| IPL8             | On 10/10/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.36724      |                   |            | 0.00                 | 0                | 10,000,000.00  |
| IV012            | On 26/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.48403      |                   |            | 0.00                 | 0                | 0.00           |
| IV013            | On 22/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.81339      |                   |            | 0.00                 | 0                | 0.00           |
| IV014            | On 22/06/2015 | Spot Bond  | 8.64000   | 103.56162 |           | 8.64000      | 103.53756      |                   |            | 2,123,712,000,000.00 | 245,800,000      | 122,900,000.00 |
| IV015            | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.87807      |                   |            | 0.00                 | 0                | 10,000,000.00  |
| IV016            | On 06/12/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.18520      |                   |            | 0.00                 | 0                | 0.00           |
| IV017            | On 31/01/2022 | Spot Bond  | 3.29000   | 96.22027  |           | 3.29000      | 115.62313      |                   |            | 0.00                 | 0                | 0.00           |
| IV019            | On 31/03/2028 | Spot Bond  | 3.98000   | 95.43110  |           | 3.98000      | 128.17109      |                   |            | 0.00                 | 0                | 0.00           |
| IV022            | On 02/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.57493      |                   |            | 0.00                 | 0                | 110,000,000.00 |
| IV023            | On 11/07/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.34285      |                   |            | 0.00                 | 0                | 150,000,000.00 |
| IV024            | On 27/07/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.33619      |                   |            | 0.00                 | 0                | 0.00           |
| IV025            | On 12/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.02174      |                   |            | 0.00                 | 0                | 10,000,000.00  |
| IV026            | On 27/09/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.69865      |                   |            | 0.00                 | 0                | 0.00           |
| IV030            | On 31/01/2025 | Spot Bond  | 3.88000   | 89.54801  |           | 3.88000      | 90.31497       |                   |            | 0.00                 | 0                | 0.00           |
| IV030A           | On 31/01/2025 | Spot Bond  | 3.88000   | 89.47335  |           | 3.88000      | 96.68211       |                   |            | 0.00                 | 0                | 0.00           |
| IV031            | On 11/03/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.10279      |                   |            | 0.00                 | 0                | 0.00           |
| IV032            | On 14/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.70154      |                   |            | 0.00                 | 0                | 100,000,000.00 |
| IV04E            | On 10/03/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76717      |                   |            | 0.00                 | 0                | 0.00           |
| IV08             | On 30/04/2018 | Spot Bond  | 12.11000  | 108.67828 |           | 12.11000     | 108.64299      |                   |            | 0.00                 | 0                | 0.00           |
| IV09             | On 30/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95352       |                   |            | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|---------------|
| IV19A            | On 31/03/2028 | Spot Bond  | 3.98000 |       | 94.41833  |           | 3.98000      | 128.17109      |                   |                        | 0.00           | 0                 | 0.00          |
| IVA01A           | On 28/08/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.03673      |                   |                        | 0.00           | 0                 | 0.00          |
| IVA02A           | On 17/10/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.19734      |                   |                        | 0.00           | 0                 | 0.00          |
| IVA03A           | On 17/11/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.13729      |                   |                        | 0.00           | 0                 | 0.00          |
| IVA405           | On 30/01/2014 | Spot Bond  | 5.25000 |       | 95.01188  |           | 5.25000      | 99.91377       |                   |                        | 0.00           | 0                 | 0.00          |
| IVA406           | On 06/02/2014 | Spot Bond  | 5.25000 |       | 99.89942  |           | 5.25000      | 99.81336       |                   | 210,000,000,000,000.00 | 40,000,000,000 | 40,000,000,000.00 |               |
| IVA407           | On 14/02/2014 | Spot Bond  | 5.25000 |       | 99.78471  |           | 5.25000      | 99.71315       |                   |                        | 0.00           | 0                 | 0.00          |
| IVA408           | On 20/02/2014 | Spot Bond  | 5.25000 |       | 99.69885  |           | 5.25000      | 99.61315       |                   |                        | 0.00           | 0                 | 0.00          |
| IVA409           | On 27/02/2014 | Spot Bond  | 5.35000 |       | 99.59127  |           | 5.35000      | 99.50412       |                   |                        | 0.00           | 0                 | 0.00          |
| IVA410           | On 06/03/2014 | Spot Bond  | 5.35000 |       | 99.48960  |           | 5.35000      | 99.40263       |                   |                        | 0.00           | 0                 | 0.00          |
| IVA411           | On 13/03/2014 | Spot Bond  | 5.45000 |       | 99.37679  |           | 5.45000      | 99.28839       |                   |                        | 0.00           | 0                 | 0.00          |
| IVA414           | On 03/04/2014 | Spot Bond  | 5.45000 |       | 99.06808  |           | 5.45000      | 98.98023       |                   |                        | 0.00           | 0                 | 0.00          |
| IVA415           | On 10/04/2014 | Spot Bond  | 5.50000 |       | 98.95622  |           | 5.50000      | 98.86776       |                   |                        | 0.00           | 0                 | 0.00          |
| IVA416           | On 17/04/2014 | Spot Bond  | 5.50000 |       | 98.85303  |           | 5.50000      | 98.76476       |                   |                        | 0.00           | 0                 | 0.00          |
| IVC002           | On 12/02/2020 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.53933      |                   |                        | 0.00           | 0                 | 0.00          |
| IVC004           | On 29/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00008      |                   |                        | 0.00           | 0                 | 0.00          |
| IVC005           | On 27/07/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.03496      |                   |                        | 0.00           | 0                 | 0.00          |
| IVC006           | On 28/01/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.57106      |                   |                        | 0.00           | 0                 | 0.00          |
| IVC007           | On 04/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.40860      |                   |                        | 0.00           | 0                 | 0.00          |
| IVC009           | On 15/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.78175      |                   |                        | 0.00           | 0                 | 0.00          |
| IVC010           | On 29/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |                        | 0.00           | 0                 | 0.00          |
| IVC011           | On 28/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.01546      |                   |                        | 0.00           | 0                 | 0.00          |
| IVC012           | On 09/08/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.24127      |                   |                        | 0.00           | 0                 | 0.00          |
| IVC013           | On 29/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |                        | 0.00           | 0                 | 0.00          |
| IVC014           | On 20/05/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.18505      |                   |                        | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC015           | On 22/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.34475      |                   |            | 0.00          | 0                | 0.00          |
| IVC016           | On 31/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.06326      |                   |            | 0.00          | 0                | 0.00          |
| IVC017           | On 12/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.30013      |                   |            | 0.00          | 0                | 0.00          |
| IVC018           | On 12/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.30229      |                   |            | 0.00          | 0                | 0.00          |
| IVC019           | On 12/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.30662      |                   |            | 0.00          | 0                | 0.00          |
| IVC020           | On 12/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.28713      |                   |            | 0.00          | 0                | 0.00          |
| IVC021           | On 19/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.16809      |                   |            | 0.00          | 0                | 0.00          |
| IVC022           | On 29/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00003      |                   |            | 0.00          | 0                | 0.00          |
| IVC023           | On 19/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.77325      |                   |            | 0.00          | 0                | 0.00          |
| IVC024           | On 15/11/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.34122      |                   |            | 0.00          | 0                | 0.00          |
| IVF406           | On 07/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.86395       |                   |            | 0.00          | 0                | 0.00          |
| JDC03U           | On 29/01/2014 | Spot Bond  |     | 100.00000 | 50.00001  |           | 100.00000    | 50.00000       |                   |            | 0.00          | 0                | 0.00          |
| JDC04U           | On 13/03/2014 | Spot Bond  |     | 100.00000 | 94.95829  |           | 100.00000    | 94.72555       |                   |            | 0.00          | 0                | 0.00          |
| JDC05U           | On 15/05/2014 | Spot Bond  |     | 100.00000 | 92.00000  |           | 100.00000    | 91.54229       |                   |            | 0.00          | 0                | 0.00          |
| JDC06U           | On 15/05/2014 | Spot Bond  |     | 100.00000 | 77.65957  |           | 100.00000    | 77.49469       |                   |            | 0.00          | 0                | 0.00          |
| JDG01            | On 30/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.98194       |                   |            | 0.00          | 0                | 33,300,000.00 |
| JDG02U           | On 22/01/2015 | Spot Bond  |     | 100.00000 | 55.37711  |           | 100.00000    | 55.23998       |                   |            | 0.00          | 0                | 0.00          |
| JDG03            | On 15/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.46791      |                   |            | 0.00          | 0                | 0.00          |
| JDG03U           | On 21/02/2016 | Spot Bond  |     | 100.00000 | 15.90544  |           | 100.00000    | 15.86691       |                   |            | 0.00          | 0                | 50,000,000.00 |
| JDG04            | On 15/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.28078      |                   |            | 0.00          | 0                | 0.00          |
| JDG07U           | On 14/11/2014 | Spot Bond  |     | 100.00000 | 61.71339  |           | 100.00000    | 61.56389       |                   |            | 0.00          | 0                | 0.00          |
| JDG08U           | On 28/11/2014 | Spot Bond  |     | 100.00000 | 63.17357  |           | 100.00000    | 63.02052       |                   |            | 0.00          | 0                | 0.00          |
| KCF03U           | On 30/10/2014 | Spot Bond  |     | 100.00000 | 64.74912  |           | 100.00000    | 64.54697       |                   |            | 0.00          | 0                | 0.00          |
| KSB007           | On 31/08/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.18969      |                   |            | 0.00          | 0                | 0.00          |
| KSB008           | On 01/11/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.88945       |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| KW01             | On 31/10/2027 | Spot Bond  | 8.95000   | 138.94011 |           | 8.95000      | 138.90651      |                   |            | 4,296,000,000,000.00     | 480,000,000      | 240,000,000.00    |
| LBK02            | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.99746      |                   |            | 0.00                     | 0                | 0.00              |
| LBK03            | On 01/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.77290      |                   |            | 0.00                     | 0                | 50,000,000.00     |
| LEW01            | On 31/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.96502       |                   |            | 0.00                     | 0                | 0.00              |
| LGL02            | On 13/08/2017 | Spot Bond  | 9.01000   | 99.55328  |           | 9.01000      | 99.52944       |                   |            | 1,354,203,000,000.00     | 150,300,000      | 130,000,000.00    |
| LGL03            | On 03/04/2018 | Spot Bond  | 9.16000   | 68.81430  |           | 9.16000      | 97.27943       |                   |            | 0.00                     | 0                | 0.00              |
| LGL04            | On 14/08/2020 | Spot Bond  | 9.70000   | 101.65364 |           | 9.70000      | 101.62747      |                   |            | 215,340,000,000.00       | 22,200,000       | 47,500,000.00     |
| LHL01            | On 13/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31880      |                   |            | 0.00                     | 0                | 0.00              |
| LHL02            | On 13/12/2015 | Spot Bond  | 10.96000  | 100.95467 |           | 10.96000     | 100.92508      |                   |            | 0.00                     | 0                | 1,040,000,000.00  |
| LHL03            | On 13/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.44585      |                   |            | 0.00                     | 0                | 0.00              |
| LRFA1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.52396      |                   |            | 0.00                     | 0                | 500,000,000.00    |
| LRFB1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.63534      |                   |            | 0.00                     | 0                | 43,000,000.00     |
| LRFC1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.76889      |                   |            | 0.00                     | 0                | 0.00              |
| LWCP01           | On 30/04/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.96919       |                   |            | 0.00                     | 0                | 0.00              |
| MAQ041           | On 09/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.30601      |                   |            | 0.00                     | 0                | 0.00              |
| MAQ042           | On 27/01/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| MAQ043           | On 13/02/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.78398       |                   |            | 0.00                     | 0                | 0.00              |
| MAQ044           | On 07/03/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.46149       |                   |            | 0.00                     | 0                | 0.00              |
| MAQ045           | On 02/04/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.08019       |                   |            | 0.00                     | 0                | 0.00              |
| MAQ046           | On 23/04/2014 | Spot Bond  | 100.00000 | 81.47321  |           | 100.00000    | 81.29176       |                   |            | 2,800,000,000,000,000.00 | 28,000,000,000   | 33,000,000,000.00 |
| MAQ07U           | On 11/04/2014 | Spot Bond  | 100.00000 | 83.71560  |           | 100.00000    | 83.52403       |                   |            | 0.00                     | 0                | 0.00              |
| MAQ08U           | On 11/12/2014 | Spot Bond  | 100.00000 | 54.98029  |           | 100.00000    | 54.87598       |                   |            | 0.00                     | 0                | 0.00              |
| MAQ09U           | On 14/11/2014 | Spot Bond  | 100.00000 | 61.71339  |           | 100.00000    | 61.56389       |                   |            | 0.00                     | 0                | 0.00              |
| MAQ0A1           | On 28/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.72542      |                   |            | 0.00                     | 0                | 0.00              |
| MAQ11U           | On 11/02/2014 | Spot Bond  | 100.00000 | 96.81698  |           | 100.00000    | 96.56085       |                   |            | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|--------------------|------------------|----------------|
| MAQ12U           | On 12/12/2014 | Spot Bond  | 100.00000 |       | 57.74788  | 100.00000 | 57.60327     |                |                   |                      | 0.00               | 0                | 0.00           |
| MBC022           | On 17/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 98.87281     |                |                   |                      | 0.00               | 0                | 0.00           |
| MBF019           | On 15/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.52763    |                |                   |                      | 0.00               | 0                | 0.00           |
| MBF025           | On 26/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.21609    |                |                   |                      | 0.00               | 0                | 0.00           |
| MBF027           | On 07/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.62097    |                |                   |                      | 0.00               | 0                | 0.00           |
| MBF028           | On 16/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.22807    |                |                   |                      | 0.00               | 0                | 0.00           |
| MBF029           | On 01/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.89805    |                |                   |                      | 0.00               | 0                | 0.00           |
| MBF030           | On 01/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.60181    |                |                   |                      | 0.00               | 0                | 0.00           |
| MBF032           | On 27/03/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.47373    |                |                   |                      | 0.00               | 0                | 0.00           |
| MBF033           | On 28/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.87521    |                |                   |                      | 0.00               | 100,000,000      | 160,000,000.00 |
| MBF034           | On 10/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.78412    |                |                   |                      | 0.00               | 0                | 0.00           |
| MBF035           | On 10/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.18393    |                |                   |                      | 0.00               | 0                | 20,000,000.00  |
| MBF036           | On 11/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.20509    |                |                   |                      | 0.00               | 0                | 0.00           |
| MBF037           | On 11/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.31089    |                |                   |                      | 0.00               | 0                | 0.00           |
| MBP013           | On 29/01/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |                      | 0.00               | 0                | 0.00           |
| MBP18U           | On 28/01/2014 | Spot Bond  | 100.00000 |       | 53.48752  | 100.00000 | 53.48751     |                |                   |                      | 0.00               | 0                | 0.00           |
| MBP20U           | On 17/02/2014 | Spot Bond  | 100.00000 |       | 101.80451 | 100.00000 | 101.53939    |                |                   | 6,650,000,000,000.00 |                    | 66,500,000       | 66,500,000.00  |
| MBP21U           | On 11/04/2014 | Spot Bond  | 100.00000 |       | 86.50961  | 100.00000 | 86.31164     |                |                   |                      | 0.00               | 0                | 0.00           |
| MBP22U           | On 09/09/2014 | Spot Bond  | 100.00000 |       | 57.52280  | 100.00000 | 57.33922     |                |                   |                      | 0.00               | 0                | 0.00           |
| MBP23U           | On 13/02/2015 | Spot Bond  | 100.00000 |       | 45.25938  | 100.00000 | 45.14974     |                |                   |                      | 0.00               | 0                | 0.00           |
| MBP24U           | On 22/03/2016 | Spot Bond  | 100.00000 |       | 14.78442  | 100.00000 | 14.74781     |                |                   |                      | 0.00               | 0                | 0.00           |
| MBP25U           | On 22/03/2015 | Spot Bond  | 100.00000 |       | 36.09477  | 100.00000 | 36.00539     |                |                   |                      | 0.00               | 0                | 0.00           |
| MBSA01           | On 16/04/2019 | Spot Bond  | 8.96000   |       | 102.91378 | 8.96000   | 102.88900    |                |                   |                      | 249,088,000,000.00 | 27,800,000       | 173,000,000.00 |
| MCB3M            | On 13/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.94307    |                |                   |                      | 0.00               | 0                | 0.00           |
| MCB5M            | On 13/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.87291    |                |                   |                      | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| MCB6M            | On 13/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.79634      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSA1           | On 05/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.95717      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSA2           | On 05/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.97242      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSA3           | On 05/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.04862      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSA4           | On 05/01/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42359      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSA6           | On 05/07/2026 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.44434      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSB3           | On 05/10/2016 | Spot Bond  |     | 8.24500   | 103.55540 |           | 8.24500      | 103.53241      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSB4           | On 05/01/2019 | Spot Bond  |     | 9.03000   | 101.84488 |           | 9.03000      | 101.82004      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSB5           | On 05/01/2022 | Spot Bond  |     | 9.87000   | 101.43482 |           | 9.87000      | 101.40782      |                   |            | 0.00                 | 0                | 0.00             |
| MET01            | On 15/12/2014 | Spot Bond  |     | 6.04000   | 103.84823 |           | 6.04000      | 103.83126      |                   |            | 0.00                 | 0                | 1,160,000,000.00 |
| MFS1A1           | On 20/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.68937      |                   |            | 0.00                 | 0                | 0.00             |
| MFS1A2           | On 20/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71652      |                   |            | 0.00                 | 0                | 0.00             |
| MFS1B            | On 20/09/2019 | Spot Bond  |     | 9.90000   | 102.65764 |           | 9.90000      | 102.62975      |                   |            | 0.00                 | 0                | 0.00             |
| MGL01            | On 15/09/2015 | Spot Bond  |     | 7.46000   | 104.76366 |           | 7.46000      | 104.74247      |                   |            | 0.00                 | 0                | 4,819,100,000.00 |
| MIIL01           | On 31/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.14907      |                   |            | 0.00                 | 0                | 0.00             |
| MIIL02           | On 31/05/2017 | Spot Bond  |     | 9.17000   | 100.36594 |           | 9.17000      | 100.34122      |                   |            | 0.00                 | 0                | 0.00             |
| MMS01U           | On 10/12/2016 | Spot Bond  |     | 100.00000 | 9.74778   |           | 100.00000    | 9.72364        |                   |            | 0.00                 | 0                | 0.00             |
| MQB01            | On 31/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.09919      |                   |            | 0.00                 | 0                | 0.00             |
| MQB02            | On 31/05/2017 | Spot Bond  |     | 8.87000   | 100.31136 |           | 8.87000      | 100.28744      |                   |            | 354,800,000,000.00   | 40,000,000       | 159,500,000.00   |
| MTN02            | On 13/07/2014 | Spot Bond  |     | 7.14500   | 101.82602 |           | 7.14500      | 101.80671      |                   |            | 875,977,000,000.00   | 122,600,000      | 85,800,000.00    |
| MTN03            | On 13/07/2015 | Spot Bond  |     | 7.56000   | 102.86590 |           | 7.56000      | 102.84481      |                   |            | 0.00                 | 0                | 980,000,000.00   |
| MTN04            | On 13/07/2017 | Spot Bond  |     | 8.81000   | 104.32427 |           | 8.81000      | 104.29942      |                   |            | 1,874,768,000,000.00 | 212,800,000      | 171,700,000.00   |
| MTN04U           | On 27/01/2014 | Spot Bond  |     | 100.00000 | 50.00004  |           | 100.00000    | 50.00002       |                   |            | 0.00                 | 0                | 0.00             |
| N4A211           | On 14/08/2020 | Spot Bond  |     | 100.89771 | 6.95657   |           | 100.89771    | 6.93958        |                   |            | 0.00                 | 0                | 0.00             |
| N4A302           | On 14/08/2020 | Spot Bond  |     | 100.61875 | 7.04759   |           | 100.61875    | 7.03043        |                   |            | 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  |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|----------------|
| 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           |
| N4A402           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.28434      |                   |                      | 0.00          | 0                | 0.00           |
| N4A405           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.30519      |                   |                      | 0.00          | 0                | 0.00           |
| N4A408           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.32800      |                   |                      | 0.00          | 0                | 0.00           |
| N4A411           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.34873      |                   |                      | 0.00          | 0                | 0.00           |
| N4A502           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.35895      |                   |                      | 0.00          | 0                | 0.00           |
| N4B508           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.48374      |                   |                      | 0.00          | 0                | 0.00           |
| N4C508           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.62906      |                   |                      | 0.00          | 0                | 0.00           |
| N4D68U           |        | On 14/08/2020 | Spot Bond | 100.00000 | 0.29143   | 100.00000 | 0.29073      |                |                   |                      | 0.00          | 0                | 0.00           |
| N4E68U           |        | On 14/08/2020 | Spot Bond | 100.00000 | 0.29143   | 100.00000 | 0.29073      |                |                   |                      | 0.00          | 0                | 0.00           |
| NAM01            |        | On 19/11/2022 | Spot Bond | 9.33000   | 95.29185  | 9.33000   | 95.26784     |                |                   |                      | 0.00          | 0                | 0.00           |
| NBK10A           |        | On 25/07/2016 | Spot Bond | 7.41000   | 98.97718  | 7.41000   | 98.95729     |                |                   |                      | 0.00          | 0                | 0.00           |
| NBK10B           |        | On 21/04/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000   | 100.24879    |                |                   |                      | 0.00          | 1,360,000,000    | 340,000,000.00 |
| NBK11A           |        | On 28/11/2020 | Spot Bond | 9.42000   | 99.05296  | 9.42000   | 99.02777     |                |                   |                      | 0.00          | 0                | 0.00           |
| NBK11B           |        | On 27/10/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000   | 100.45700    |                |                   |                      | 0.00          | 0                | 0.00           |
| NBK12B           |        | On 20/02/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000   | 101.29622    |                |                   |                      | 0.00          | 0                | 0.00           |
| NBK13B           |        | On 21/02/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000   | 102.73238    |                |                   |                      | 0.00          | 0                | 0.00           |
| NBK14B           |        | On 27/08/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000   | 101.44582    |                |                   |                      | 0.00          | 0                | 0.00           |
| NBK15B           |        | On 27/08/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000   | 102.40206    |                |                   |                      | 0.00          | 0                | 0.00           |
| NBK16B           |        | On 25/07/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000   | 100.03060    |                |                   |                      | 0.00          | 200,000,000      | 100,000,000.00 |
| NBK17B           |        | On 28/11/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000   | 101.01553    |                |                   |                      | 0.00          | 0                | 0.00           |
| NBK2A            |        | On 15/09/2015 | Spot Bond | 7.16000   | 109.07983 | 7.16000   | 109.05864    |                |                   | 7,603,204,000,000.00 | 1,061,900,000 | 1,956,200,000.00 |                |
| NBK2B            |        | On 15/09/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000   | 101.18370    |                |                   |                      | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| NBK3A            | On 09/09/2019 | Spot Bond  | 8.86000   | 115.46877 |           | 8.86000      | 115.44113      |                   |            | 752,214,000,000.00 | 84,900,000       | 39,000,000.00    |
| NBK4             | On 28/10/2024 | Spot Bond  | 11.12500  | 32.20094  |           | 11.12500     | 32.19164       |                   |            | 0.00               | 0                | 0.00             |
| NBK6A            | On 19/04/2015 | Spot Bond  | 7.56000   | 105.13860 |           | 7.56000      | 105.11717      |                   |            | 0.00               | 0                | 0.00             |
| NBK6B            | On 19/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.17171      |                   |            | 0.00               | 0                | 0.00             |
| NBK7B            | On 19/04/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.18126      |                   |            | 0.00               | 0                | 0.00             |
| NBK8A            | On 24/03/2014 | Spot Bond  | 6.96000   | 107.30554 |           | 6.96000      | 103.13304      |                   |            | 0.00               | 0                | 0.00             |
| NBK8B            | On 24/03/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.70640      |                   |            | 0.00               | 1,640,000,000    | 1,480,000,000.00 |
| NBK9A            | On 23/03/2016 | Spot Bond  | 7.91000   | 106.12524 |           | 7.91000      | 106.10251      |                   |            | 241,255,000,000.00 | 30,500,000       | 25,100,000.00    |
| NBK9B            | On 23/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.66279      |                   |            | 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             |
| NCLN48           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28573      |                   |            | 0.00               | 0                | 0.00             |
| NCLN54           | On 31/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.60236      |                   |            | 0.00               | 0                | 0.00             |
| NCLN55           | On 07/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.44239      |                   |            | 0.00               | 0                | 0.00             |
| NCLN56           | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.28098      |                   |            | 0.00               | 0                | 0.00             |
| NCLN58           | On 01/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12645      |                   |            | 0.00               | 0                | 0.00             |
| NCLN61           | On 30/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 87.61914       |                   |            | 0.00               | 0                | 0.00             |
| NCLN62           | On 02/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.06315      |                   |            | 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      | 100.03524      |                   |            | 0.00               | 0                | 0.00             |
| NCLN65           | On 25/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.03880      |                   |            | 0.00               | 0                | 0.00             |
| NCLN66           | On 29/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.99998       |                   |            | 0.00               | 0                | 0.00             |
| NCLN67           | On 13/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.33246      |                   |            | 0.00               | 0                | 100,000,000.00   |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| NCLN69           | On 27/05/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 83.77735       |                   |            | 0.00                 | 0                | 0.00           |
| NCLN71           | On 17/03/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.86543      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN72           | On 17/03/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.80896      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN73           | On 03/07/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.92849      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN74           | On 15/08/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.46007      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN75           | On 20/09/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.75176      |                   |            | 0.00                 | 0                | 100,000,000.00 |
| NCLN76           | On 20/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.70835      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN77           | On 09/10/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.38952      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN78           | On 20/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.68173      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN79           | On 20/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.66685      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN80           | On 20/06/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.66631      |                   |            | 0.00                 | 0                | 0.00           |
| NED11            | On 17/09/2015 | Spot Bond  | 8.41000  |       | 107.08712 |           | 8.41000      | 107.06275      |                   |            | 839,318,000,000.00   | 99,800,000       | 49,900,000.00  |
| NED13            | On 25/07/2023 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.14247      |                   |            | 0.00                 | 0                | 0.00           |
| NED14            | On 29/11/2023 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.28287      |                   |            | 0.00                 | 460,000,000      | 230,000,000.00 |
| NED8             | On 08/02/2014 | Spot Bond  | 6.27500  |       | 108.73176 |           | 6.27500      | 99.82837       |                   |            | 544,670,000,000.00   | 86,800,000       | 27,400,000.00  |
| NED9             | On 06/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.36489      |                   |            | 0.00                 | 0                | 0.00           |
| NEDH1A           | On 20/11/2018 | Spot Bond  | 12.26000 |       | 112.80653 |           | 12.26000     | 112.76946      |                   |            | 2,822,252,000,000.00 | 230,200,000      | 115,100,000.00 |
| NEDH1B           | On 20/11/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 111.10755      |                   |            | 0.00                 | 0                | 328,100,000.00 |
| NET47            | On 03/03/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.51889       |                   |            | 0.00                 | 0                | 0.00           |
| NET48            | On 03/06/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.85765      |                   |            | 0.00                 | 0                | 0.00           |
| NHM001           | On 04/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.33893      |                   |            | 0.00                 | 0                | 10,000,000.00  |
| NILB10           | On 08/12/2016 | Spot Bond  | 2.26000  |       | 160.73004 |           | 2.26000      | 160.71023      |                   |            | 0.00                 | 0                | 0.00           |
| NMP20N           | On 24/07/2020 | Spot Bond  | 8.95000  |       | 102.08758 |           | 8.95000      | 102.06288      |                   |            | 0.00                 | 0                | 0.00           |
| NPL07            | On 10/03/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.74205      |                   |            | 0.00                 | 0                | 0.00           |
| NQ1A10           | On 22/05/2020 | Spot Bond  | 9.58000  |       | 105.84823 |           | 9.58000      | 105.93856      |                   |            | 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    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQ1A11           | On 22/05/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.20567    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A12           | On 22/05/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.31680    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A15           | On 22/05/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.14268    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A16           | On 22/05/2048 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.13146    |                |                   |            | 0.00          | 0                | 400,000,000.00   |
| NQ1A17           | On 22/05/2050 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.17789    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1B10           | On 22/05/2020 | Spot Bond  | 9.78000 |       | 105.86375 | 9.78000   | 106.78662    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1B11           | On 22/05/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.22434    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1B14           | On 22/05/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.17794    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1B15           | On 22/05/2050 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.20572    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1C10           | On 22/05/2020 | Spot Bond  | 9.98000 |       | 105.87945 | 9.98000   | 105.96579    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1C11           | On 22/05/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.29856    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1C14           | On 22/05/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.24290    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1C15           | On 22/05/2050 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.22428    |                |                   |            | 0.00          | 0                | 95,000,000.00    |
| NQF1D5           | On 22/05/2020 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.57637    |                |                   |            | 0.00          | 0                | 0.00             |
| NQF1D6           | On 22/05/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.46338    |                |                   |            | 0.00          | 0                | 0.00             |
| NQF1D7           | On 22/05/2050 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.26138    |                |                   |            | 0.00          | 0                | 0.00             |
| NRA014           | On 30/04/2014 | Spot Bond  | 6.91000 |       | 109.38623 | 6.91000   | 103.83614    |                |                   |            | 0.00          | 0                | 0.00             |
| NRA018           | On 30/11/2018 | Spot Bond  | 8.70000 |       | 115.78999 | 8.70000   | 115.76291    |                |                   |            | 0.00          | 0                | 820,000,000.00   |
| NRA022           | On 31/10/2022 | Spot Bond  | 9.12500 |       | 121.60298 | 9.12500   | 121.57301    |                |                   |            | 0.00          | 0                | 750,000,000.00   |
| NRA023           | On 31/05/2023 | Spot Bond  | 2.15500 |       | 166.17500 | 2.15500   | 166.15500    |                |                   |            | 0.00          | 0                | 8,400,000,000.00 |
| NRA028           | On 30/11/2028 | Spot Bond  | 9.63000 |       | 122.48508 | 9.63000   | 122.45344    |                |                   |            | 0.00          | 0                | 360,000,000.00   |
| NTC10            | On 18/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.16623    |                |                   |            | 0.00          | 0                | 66,500,000.00    |
| NTC11            | On 18/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.16186    |                |                   |            | 0.00          | 0                | 0.00             |
| NTC12            | On 25/08/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.92658    |                |                   |            | 0.00          | 0                | 0.00             |
| NTC13            | On 31/01/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 99.96636     |                |                   |            | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| NTC15            | On 26/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.83591      |                   |                      | 0.00          | 0                | 1,145,000,000.00 |
| NTC16            | On 22/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.69900      |                   |                      | 0.00          | 0                | 0.00             |
| NYT101           | On 28/05/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.32910      |                   |                      | 0.00          | 0                | 500,000,000.00   |
| NYT102           | On 28/05/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.71405      |                   |                      | 0.00          | 0                | 0.00             |
| NYT13U           | On 28/05/2020 | Spot Bond  |     | 100.00000 | 17.99569  |           | 100.00000    | 17.95209       |                   |                      | 0.00          | 0                | 0.00             |
| OCT1A1           | On 18/10/2015 | Spot Bond  |     | 100.00000 | 26.47347  |           | 100.00000    | 26.40792       |                   |                      | 0.00          | 0                | 0.00             |
| OML01            | On 27/10/2015 | Spot Bond  |     | 6.69000   | 105.91408 |           | 6.69000      | 105.89495      |                   | 1,796,934,000,000.00 | 268,600,000   | 192,800,000.00   |                  |
| OTCA2U           | On 31/07/2016 | Spot Bond  |     | 100.00000 | 10.71141  |           | 100.00000    | 10.68546       |                   |                      | 0.00          | 0                | 0.00             |
| PBET01           | On 13/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 94.23000       |                   |                      | 0.00          | 0                | 0.00             |
| PCF03            | On 06/04/2015 | Spot Bond  |     | 100.00000 | 40.89921  |           | 100.00000    | 40.79794       |                   |                      | 0.00          | 0                | 0.00             |
| PMM06            | On 25/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| PMM08            | On 28/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.77025      |                   |                      | 0.00          | 0                | 0.00             |
| PMM09            | On 04/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.40699      |                   |                      | 0.00          | 0                | 0.00             |
| PMM10            | On 14/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.30299      |                   |                      | 0.00          | 0                | 500,000,000.00   |
| PMM11            | On 23/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.08273      |                   |                      | 0.00          | 0                | 0.00             |
| PNP13            | On 12/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.14222      |                   |                      | 0.00          | 0                | 0.00             |
| PNP14            | On 20/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.01364      |                   |                      | 0.00          | 0                | 0.00             |
| PPC001           | On 28/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.65831      |                   |                      | 0.00          | 0                | 80,000,000.00    |
| PPC002           | On 31/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.01239      |                   |                      | 0.00          | 0                | 1,000,000,000.00 |
| PR2A1F           | On 15/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.00356      |                   |                      | 0.00          | 0                | 0.00             |
| PR2A1G           | On 15/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71389      |                   |                      | 0.00          | 0                | 0.00             |
| PR2A1H           | On 15/06/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.70114      |                   |                      | 0.00          | 0                | 0.00             |
| PR2B1F           | On 15/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.78755      |                   |                      | 0.00          | 0                | 0.00             |
| PR2B1G           | On 15/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.74288      |                   |                      | 0.00          | 0                | 0.00             |
| PR2B1H           | On 15/06/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71621      |                   |                      | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| PR2C1F           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.83192      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2C1G           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.77763      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2C1H           | On 15/06/2036 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.74403      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2D1F           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.88094      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2D1G           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.81815      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2D1H           | On 15/06/2036 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.77647      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.03173      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A2           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.03278      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A3           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.03325      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1B1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.03431      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1C1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.03882      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1D1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.03986      |                   |                          | 0.00           | 0                 | 0.00          |
| PRM1A4           | On 15/02/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.35140      |                   |                          | 0.00           | 0                 | 0.00          |
| PTH01            | On 30/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.96248       |                   |                          | 0.00           | 0                 | 0.00          |
| R009             | On 15/09/2014 | Spot Bond  | 6.46000 |       | 109.31185 |           | 6.46000      | 109.29266      |                   |                          | 0.00           | 0                 | 0.00          |
| R009P            | On 15/09/2014 | Spot Bond  | 5.89500 |       | 96.45336  |           | 5.89500      | 96.43788       |                   |                          | 0.00           | 0                 | 0.00          |
| R010P            | On 21/12/2025 | Spot Bond  | 8.37000 |       | 37.72146  |           | 8.37000      | 37.71297       |                   |                          | 0.00           | 0                 | 0.00          |
| R157             | On 15/09/2015 | Spot Bond  | 6.56500 |       | 115.59403 |           | 6.46000      | 115.74445      |                   | 8,326,307,064,608,000.00 | 68,287,443,200 | 44,554,675,600.00 |               |
| R158             | On 15/09/2015 | Spot Bond  | 6.46000 |       | 115.76477 |           | 6.46000      | 115.74445      |                   |                          | 0.00           | 0                 | 0.00          |
| R158P            | On 15/09/2015 | Spot Bond  | 6.36000 |       | 90.34590  |           | 6.36000      | 90.33027       |                   |                          | 0.00           | 0                 | 0.00          |
| R159             | On 15/09/2016 | Spot Bond  | 6.46000 |       | 121.82020 |           | 6.46000      | 121.79881      |                   |                          | 0.00           | 0                 | 0.00          |
| R159P            | On 15/09/2016 | Spot Bond  | 6.29000 |       | 85.01390  |           | 6.29000      | 84.99935       |                   |                          | 0.00           | 0                 | 0.00          |
| R186             | On 21/12/2026 | Spot Bond  | 8.66000 |       | 115.25824 |           | 8.55000      | 116.16400      |                   | 3,250,781,987,710,000.00 | 30,113,393,500 | 33,801,400,000.00 |               |
| R187P            | On 21/12/2026 | Spot Bond  | 8.29000 |       | 35.09761  |           | 8.29000      | 35.08978       |                   |                          | 0.00           | 0                 | 0.00          |
| R188P            | On 21/12/2027 | Spot Bond  | 8.21000 |       | 32.70660  |           | 8.21000      | 32.69937       |                   |                          | 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     |
|------------------|---------------|------------|---------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R197             | On 07/12/2023 | Spot Bond  | 1.86000 | 272.86866 | 1.75000   | 275.23316 |              |                |                   |            | 17,089,492,140,000.00    | 9,187,899,000    | 24,705,427,900.00 |
| R201             | On 21/12/2014 | Spot Bond  | 5.55500 | 103.68910 | 5.52500   | 103.69990 |              |                |                   |            | 100,693,818,500,000.00   | 18,126,700,000   | 08,459,500,000.00 |
| R202             | On 07/12/2033 | Spot Bond  | 2.20000 | 208.69439 | 2.13000   | 210.85116 |              |                |                   |            | 96,219,196,040,000.00    | 43,735,998,200   | 59,395,300,000.00 |
| R2023            | On 28/02/2023 | Spot Bond  | 8.42000 | 99.04901  | 8.28000   | 99.88429  |              |                |                   |            | 1,792,601,585,210,000.00 | 12,898,050,500   | 00,058,200,000.00 |
| R203             | On 15/09/2017 | Spot Bond  | 7.43500 | 105.65492 | 7.31000   | 106.03173 |              |                |                   |            | 3,893,944,432,617,000.00 | 23,731,598,200   | 13,363,837,800.00 |
| R2030            | On 31/01/2030 | Spot Bond  | 9.11000 | 90.71097  | 9.11000   | 90.70100  |              |                |                   |            | 339,203,562,000,000.00   | 37,234,200,000   | 90,587,300,000.00 |
| R2037            | On 31/01/2037 | Spot Bond  | 9.35500 | 91.95366  | 9.35500   | 91.93082  |              |                |                   |            | 1,129,805,960,980,500.00 | 20,770,279,100   | 34,560,279,100.00 |
| R204             | On 21/12/2018 | Spot Bond  | 7.73000 | 101.94852 | 7.61000   | 102.41336 |              |                |                   |            | 1,423,106,505,856,000.00 | 84,101,747,200   | 47,699,334,700.00 |
| R2048            | On 28/02/2048 | Spot Bond  | 9.43500 | 96.71384  | 9.43500   | 96.68920  |              |                |                   |            | 1,409,238,126,502,500.00 | 49,362,811,500   | 14,645,900,000.00 |
| R207             | On 15/01/2020 | Spot Bond  | 8.02000 | 96.70342  | 7.90000   | 97.23190  |              |                |                   |            | 815,958,654,412,000.00   | 01,740,480,600   | 91,988,161,800.00 |
| R208             | On 31/03/2021 | Spot Bond  | 8.17000 | 94.65938  | 8.04500   | 95.27779  |              |                |                   |            | 3,980,822,783,419,000.00 | 87,248,810,700   | 97,582,889,100.00 |
| R209             | On 31/03/2036 | Spot Bond  | 9.37500 | 73.12028  | 9.25500   | 73.96273  |              |                |                   |            | 3,756,738,757,500,000.00 | 00,718,800,800   | 88,830,040,600.00 |
| R210             | On 31/03/2028 | Spot Bond  | 2.16000 | 158.25839 | 2.08000   | 159.73965 |              |                |                   |            | 17,350,416,000,000.00    | 8,032,600,000    | 27,061,600,000.00 |
| R211             | On 31/01/2017 | Spot Bond  | 0.39000 | 128.01528 | 0.29000   | 128.37944 |              |                |                   |            | 741,702,000,000.00       | 1,901,800,000    | 26,141,286,200.00 |
| R212             | On 31/01/2022 | Spot Bond  | 1.70000 | 129.57888 | 1.63000   | 130.22114 |              |                |                   |            | 65,876,360,000,000.00    | 38,750,800,000   | 16,522,750,000.00 |
| R213             | On 28/02/2031 | Spot Bond  | 9.22000 | 84.01460  | 9.10500   | 84.84113  |              |                |                   |            | 2,492,713,514,948,000.00 | 70,359,383,400   | 32,477,299,900.00 |
| R214             | On 28/02/2041 | Spot Bond  | 9.35500 | 74.76706  | 9.35500   | 74.74818  |              |                |                   |            | 2,295,032,056,836,000.00 | 45,326,783,200   | 30,823,583,200.00 |
| R225C            | On 15/03/2014 | Spot Bond  | 5.38500 | 99.35504  | 5.38500   | 99.34047  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R226C            | On 15/09/2014 | Spot Bond  | 5.49500 | 96.68681  | 5.49500   | 96.67233  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R227C            | On 15/03/2015 | Spot Bond  | 6.52000 | 93.05698  | 6.52000   | 93.04049  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R228C            | On 15/09/2015 | Spot Bond  | 6.36000 | 90.34590  | 6.36000   | 90.33027  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R229C            | On 15/03/2016 | Spot Bond  | 6.28000 | 87.70562  | 6.28000   | 87.69064  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R230C            | On 15/09/2016 | Spot Bond  | 6.29000 | 85.01390  | 6.29000   | 84.99935  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R325C            | On 21/06/2014 | Spot Bond  | 5.58000 | 97.87528  | 5.58000   | 97.86063  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R326C            | On 21/12/2014 | Spot Bond  | 5.53000 | 95.26051  | 5.53000   | 95.24623  |              |                |                   |            | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R327C            | On 21/06/2015 | Spot Bond  | 6.43000 |       | 91.57817  |           | 6.43000      | 91.56225       |                   |            | 0.00          | 0                | 0.00          |
| R328C            | On 21/12/2015 | Spot Bond  | 6.30000 |       | 88.93718  |           | 6.30000      | 88.92202       |                   |            | 0.00          | 0                | 0.00          |
| R329C            | On 21/06/2016 | Spot Bond  | 6.28000 |       | 86.26118  |           | 6.28000      | 86.24653       |                   |            | 0.00          | 0                | 0.00          |
| R330C            | On 21/12/2016 | Spot Bond  | 6.34000 |       | 83.49456  |           | 6.34000      | 83.48025       |                   |            | 0.00          | 0                | 0.00          |
| R331C            | On 21/06/2017 | Spot Bond  | 7.28500 |       | 78.46026  |           | 7.28500      | 78.44484       |                   |            | 0.00          | 0                | 0.00          |
| R332C            | On 21/12/2017 | Spot Bond  | 7.33500 |       | 75.56087  |           | 7.33500      | 75.54592       |                   |            | 0.00          | 0                | 0.00          |
| R333C            | On 21/06/2018 | Spot Bond  | 7.61500 |       | 72.02913  |           | 7.61500      | 72.01434       |                   |            | 0.00          | 0                | 0.00          |
| R334C            | On 21/12/2018 | Spot Bond  | 7.59500 |       | 69.45262  |           | 7.59500      | 69.43840       |                   |            | 0.00          | 0                | 0.00          |
| R335C            | On 21/06/2019 | Spot Bond  | 7.57500 |       | 66.98118  |           | 7.57500      | 66.96750       |                   |            | 0.00          | 0                | 0.00          |
| R336C            | On 21/12/2019 | Spot Bond  | 7.56500 |       | 64.57349  |           | 7.56500      | 64.56031       |                   |            | 0.00          | 0                | 0.00          |
| R337C            | On 21/06/2020 | Spot Bond  | 7.86000 |       | 61.10085  |           | 7.86000      | 61.08791       |                   |            | 0.00          | 0                | 0.00          |
| R338C            | On 21/12/2020 | Spot Bond  | 7.84000 |       | 58.86840  |           | 7.84000      | 58.85596       |                   |            | 0.00          | 0                | 0.00          |
| R339C            | On 21/06/2021 | Spot Bond  | 7.96500 |       | 56.14663  |           | 7.96500      | 56.13459       |                   |            | 0.00          | 0                | 0.00          |
| R340C            | On 21/12/2021 | Spot Bond  | 7.93500 |       | 54.11930  |           | 7.93500      | 54.10773       |                   |            | 0.00          | 0                | 0.00          |
| R341C            | On 21/06/2022 | Spot Bond  | 7.90500 |       | 52.18024  |           | 7.90500      | 52.16912       |                   |            | 0.00          | 0                | 0.00          |
| R342C            | On 21/12/2022 | Spot Bond  | 7.87500 |       | 50.32519  |           | 7.87500      | 50.31451       |                   |            | 0.00          | 0                | 0.00          |
| R343C            | On 21/06/2023 | Spot Bond  | 7.83500 |       | 48.59401  |           | 7.83500      | 48.58375       |                   |            | 0.00          | 0                | 0.00          |
| R344C            | On 21/12/2023 | Spot Bond  | 7.79500 |       | 46.94048  |           | 7.79500      | 46.93062       |                   |            | 0.00          | 0                | 0.00          |
| R345C            | On 21/06/2024 | Spot Bond  | 8.49000 |       | 42.15104  |           | 8.49000      | 42.14141       |                   |            | 0.00          | 0                | 0.00          |
| R346C            | On 21/12/2024 | Spot Bond  | 8.45000 |       | 40.60392  |           | 8.45000      | 40.59469       |                   |            | 0.00          | 0                | 0.00          |
| R347C            | On 21/06/2025 | Spot Bond  | 8.41000 |       | 39.12864  |           | 8.41000      | 39.11978       |                   |            | 0.00          | 0                | 0.00          |
| R348C            | On 21/12/2025 | Spot Bond  | 8.37000 |       | 37.72146  |           | 8.37000      | 37.71297       |                   |            | 0.00          | 0                | 0.00          |
| R349C            | On 21/06/2026 | Spot Bond  | 8.33000 |       | 36.37889  |           | 8.33000      | 36.37074       |                   |            | 0.00          | 0                | 0.00          |
| R350C            | On 21/12/2026 | Spot Bond  | 8.29000 |       | 35.09761  |           | 8.29000      | 35.08978       |                   |            | 0.00          | 0                | 0.00          |
| R351C            | On 21/06/2027 | Spot Bond  | 8.25000 |       | 33.87450  |           | 8.25000      | 33.86697       |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| R352C            | On 21/12/2027 | Spot Bond  | 8.21000   | 32.70660  |           | 8.21000      | 32.69937       |                   |            | 0.00          | 0                | 0.00           |
| RCSB01           | On 16/03/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17817      |                   |            | 0.00          | 0                | 0.00           |
| RCSB03           | On 15/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.34391      |                   |            | 0.00          | 0                | 0.00           |
| RCSB04           | On 25/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40998      |                   |            | 0.00          | 0                | 0.00           |
| RCSB05           | On 12/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.38867      |                   |            | 0.00          | 0                | 0.00           |
| RCSB06           | On 17/01/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.27481      |                   |            | 0.00          | 0                | 0.00           |
| RCSB1U           | On 30/04/2017 | Spot Bond  | 100.00000 | 13.45138  |           | 100.00000    | 13.41879       |                   |            | 0.00          | 0                | 0.00           |
| RCSB2U           | On 24/07/2017 | Spot Bond  | 100.00000 | 5.57995   |           | 100.00000    | 5.56613        |                   |            | 0.00          | 0                | 0.00           |
| RCSC12           | On 08/03/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.91923      |                   |            | 0.00          | 0                | 0.00           |
| RCSC14           | On 06/06/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.97984      |                   |            | 0.00          | 0                | 0.00           |
| RDFB01           | On 30/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54966      |                   |            | 0.00          | 0                | 0.00           |
| RDFB02           | On 11/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.92317      |                   |            | 0.00          | 0                | 0.00           |
| RDFB03           | On 22/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36313      |                   |            | 0.00          | 0                | 500,000,000.00 |
| RDFC08           | On 21/03/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58835      |                   |            | 0.00          | 0                | 0.00           |
| RES06            | On 18/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16678      |                   |            | 0.00          | 0                | 0.00           |
| RES12            | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28062      |                   |            | 0.00          | 0                | 0.00           |
| RES15            | On 12/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.05554      |                   |            | 0.00          | 0                | 0.00           |
| RES18            | On 05/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.59691      |                   |            | 0.00          | 0                | 0.00           |
| RES24            | On 09/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.94656      |                   |            | 0.00          | 0                | 50,000,000.00  |
| RES25            | On 03/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.41715      |                   |            | 0.00          | 0                | 0.00           |
| RES27            | On 21/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14731      |                   |            | 0.00          | 0                | 0.00           |
| RES28            | On 08/05/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21662      |                   |            | 0.00          | 0                | 0.00           |
| RES29            | On 28/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.13379      |                   |            | 0.00          | 0                | 0.00           |
| RESB01           | On 03/06/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.04501      |                   |            | 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           |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|---------------|
| RP004            |        | On 25/11/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 102.44615      |                   |                       | 0.00          | 0                | 0.00          |
| RP005            |        | On 31/03/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.83510      |                   |                       | 0.00          | 0                | 0.00          |
| RP006            |        | On 30/04/2019 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.93716       |                   |                       | 0.00          | 0                | 0.00          |
| RP007            |        | On 30/04/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.94400       |                   |                       | 0.00          | 0                | 0.00          |
| RP008            |        | On 30/04/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.94400       |                   |                       | 0.00          | 0                | 0.00          |
| RP013            |        | On 27/09/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.92566      |                   |                       | 0.00          | 0                | 0.00          |
| RP014            |        | On 27/09/2019 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.03673      |                   |                       | 0.00          | 0                | 0.00          |
| RP016            |        | On 10/12/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.33547      |                   |                       | 0.00          | 0                | 0.00          |
| RP018            |        | On 12/02/2020 | Spot Bond | 12.35000  | 108.50588 | 12.35000     | 108.47055      |                   |                       | 0.00          | 0                | 0.00          |
| RP019            |        | On 08/09/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.12691      |                   |                       | 0.00          | 0                | 0.00          |
| RP020            |        | On 12/02/2020 | Spot Bond | 100.00000 | 14.24327  | 100.00000    | 14.20877       |                   |                       | 0.00          | 0                | 0.00          |
| RP021            |        | On 10/06/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.03028      |                   |                       | 0.00          | 0                | 0.00          |
| RP022            |        | On 15/08/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.47032      |                   |                       | 0.00          | 0                | 0.00          |
| RP024            |        | On 13/10/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.32271      |                   |                       | 0.00          | 0                | 0.00          |
| RP025            |        | On 21/01/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.16350      |                   |                       | 0.00          | 0                | 0.00          |
| RPG01            |        | On 28/02/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.32340      |                   |                       | 0.00          | 0                | 0.00          |
| RPG01U           |        | On 25/02/2014 | Spot Bond | 100.00000 | 93.35038  | 100.00000    | 93.11224       |                   | 20,000,000,000,000.00 | 200,000,000   | 100,000,000.00   |               |
| RPG02            |        | On 25/11/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.46290      |                   |                       | 0.00          | 0                | 0.00          |
| RPP01U           |        | On 31/08/2018 | Spot Bond | 100.00000 | 1.67646   | 100.00000    | 1.67231        |                   |                       | 0.00          | 0                | 0.00          |
| RPP04U           |        | On 07/10/2016 | Spot Bond | 100.00000 | 9.09402   | 100.00000    | 9.07150        |                   |                       | 0.00          | 0                | 0.00          |
| RPP07U           |        | On 31/01/2016 | Spot Bond | 100.00000 | 16.73657  | 100.00000    | 16.69603       |                   |                       | 0.00          | 0                | 0.00          |
| RPP08U           |        | On 30/04/2020 | Spot Bond | 100.00000 | 13.10803  | 100.00000    | 13.09197       |                   |                       | 0.00          | 0                | 0.00          |
| RPP09U           |        | On 21/11/2016 | Spot Bond | 100.00000 | 20.94918  | 100.00000    | 20.89844       |                   |                       | 0.00          | 0                | 0.00          |
| RPS001           |        | On 16/11/2022 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 102.88321      |                   |                       | 0.00          | 0                | 0.00          |
| RPS002           |        | On 30/04/2025 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.95961       |                   |                       | 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    |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| RW21             | On 21/04/2021 | Spot Bond  |     | 9.34500  | 105.96839 |           | 9.34500      | 105.94181      |                   |            | 1,155,042,000,000.00 | 123,600,000      | 680,600,000.00   |
| RW23             | On 10/12/2023 | Spot Bond  |     | 9.53000  | 91.45880  |           | 9.53000      | 101.15827      |                   |            | 0.00                 | 0                | 0.00             |
| RW28             | On 10/12/2028 | Spot Bond  |     | 10.25500 | 84.08666  |           | 10.25500     | 101.30640      |                   |            | 0.00                 | 0                | 0.00             |
| SBC2             | On 28/04/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 98.80355       |                   |            | 0.00                 | 0                | 0.00             |
| SBK12            | On 24/11/2016 | Spot Bond  |     | 7.71000  | 109.71565 |           | 7.71000      | 109.69272      |                   |            | 1,434,060,000,000.00 | 186,000,000      | 3,095,000,000.00 |
| SBK13            | On 24/11/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.32119      |                   |            | 0.00                 | 0                | 10,000,000.00    |
| SBK14            | On 01/12/2017 | Spot Bond  |     | 9.36000  | 102.51634 |           | 9.36000      | 102.49058      |                   |            | 0.00                 | 0                | 1,350,000,000.00 |
| SBK15            | On 23/01/2022 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.11812      |                   |            | 0.00                 | 0                | 1,000,000,000.00 |
| SBK16            | On 15/03/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.86945      |                   |            | 0.00                 | 0                | 136,700,000.00   |
| SBK17            | On 30/07/2024 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.98091       |                   |            | 0.00                 | 0                | 200,000,000.00   |
| SBK18            | On 24/10/2020 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.03180      |                   |            | 0.00                 | 0                | 93,300,000.00    |
| SBK19            | On 24/10/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.03001      |                   |            | 0.00                 | 0                | 0.00             |
| SBK7             | On 24/05/2015 | Spot Bond  |     | 7.56000  | 104.30705 |           | 7.56000      | 104.28567      |                   |            | 418,068,000,000.00   | 55,300,000       | 1,118,500,000.00 |
| SBK9             | On 10/04/2018 | Spot Bond  |     | 9.21000  | 99.79697  |           | 9.21000      | 99.77229       |                   |            | 275,379,000,000.00   | 29,900,000       | 419,000,000.00   |
| SBK11            | On 09/04/2014 | Spot Bond  |     | 1.89000  | 136.84008 |           | 1.89000      | 133.10485      |                   |            | 0.00                 | 0                | 10,000,000.00    |
| SBN27            | On 15/09/2015 | Spot Bond  |     | 7.92000  | 113.42251 |           | 7.92000      | 113.39818      |                   |            | 0.00                 | 0                | 0.00             |
| SBN29            | On 15/09/2015 | Spot Bond  |     | 7.78000  | 113.64417 |           | 7.78000      | 113.62021      |                   |            | 0.00                 | 0                | 0.00             |
| SBN31            | On 15/09/2015 | Spot Bond  |     | 7.71000  | 113.75523 |           | 7.71000      | 113.73146      |                   |            | 0.00                 | 0                | 0.00             |
| SBN33            | On 15/09/2017 | Spot Bond  |     | 8.71000  | 101.70306 |           | 8.71000      | 101.67911      |                   |            | 0.00                 | 0                | 0.00             |
| SBN34            | On 15/09/2015 | Spot Bond  |     | 7.85500  | 113.52535 |           | 7.85500      | 113.50119      |                   |            | 0.00                 | 0                | 0.00             |
| SBN35            | On 15/09/2015 | Spot Bond  |     | 7.82000  | 113.58077 |           | 7.82000      | 113.55671      |                   |            | 0.00                 | 0                | 0.00             |
| SBN45            | On 15/09/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.78173      |                   |            | 0.00                 | 0                | 0.00             |
| SBN49            | On 02/06/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.73836      |                   |            | 0.00                 | 0                | 0.00             |
| SBN50            | On 23/09/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.85822      |                   |            | 0.00                 | 0                | 0.00             |
| SBN51            | On 03/10/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.50654      |                   |            | 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  |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| SBS13            |        | On 22/09/2017 | Spot Bond | 8.36000   | 104.84310 |           | 8.36000      | 104.81939      |                   |            | 0.00                 | 0                | 100,000,000.00 |
| SBS14            |        | On 07/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.85414       |                   |            | 0.00                 | 0                | 0.00           |
| SBS15            |        | On 26/04/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.49456      |                   |            | 0.00                 | 0                | 0.00           |
| SBS16            |        | On 22/09/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.68765      |                   |            | 0.00                 | 0                | 0.00           |
| SBS18            |        | On 23/06/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.71280      |                   |            | 0.00                 | 0                | 0.00           |
| SBS19            |        | On 23/06/2021 | Spot Bond | 9.69500   | 103.56173 |           | 9.69500      | 103.53480      |                   |            | 0.00                 | 0                | 0.00           |
| SBS20            |        | On 15/05/2026 | Spot Bond | 10.20000  | 101.04196 |           | 10.20000     | 101.01420      |                   |            | 0.00                 | 0                | 10,000,000.00  |
| SBS21            |        | On 15/05/2026 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.52543      |                   |            | 0.00                 | 0                | 10,000,000.00  |
| SBS22            |        | On 24/05/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.87111      |                   |            | 0.00                 | 0                | 0.00           |
| SBS23            |        | On 23/05/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.46871      |                   |            | 0.00                 | 0                | 10,000,000.00  |
| SBS24            |        | On 24/05/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.21495      |                   |            | 0.00                 | 0                | 0.00           |
| SBS25            |        | On 24/05/2019 | Spot Bond | 9.10000   | 100.66623 |           | 9.10000      | 100.64149      |                   |            | 2,072,980,000,000.00 | 227,800,000      | 185,400,000.00 |
| SBS26U           |        | On 28/02/2017 | Spot Bond | 100.00000 | 7.57913   |           | 100.00000    | 7.54081        |                   |            | 0.00                 | 0                | 0.00           |
| SBS3             |        | On 25/05/2026 | Spot Bond | 9.25000   | 93.84892  |           | 9.25000      | 93.82547       |                   |            | 0.00                 | 0                | 0.00           |
| SBS4             |        | On 16/11/2021 | Spot Bond | 9.74500   | 95.60493  |           | 9.74500      | 95.57980       |                   |            | 352,769,000,000.00   | 36,200,000       | 28,500,000.00  |
| SBS9             |        | On 07/07/2016 | Spot Bond | 7.64000   | 108.97455 |           | 7.64000      | 108.95198      |                   |            | 3,539,612,000,000.00 | 463,300,000      | 279,100,000.00 |
| SBSI11           |        | On 07/12/2023 | Spot Bond | 2.28000   | 129.08127 |           | 2.28000      | 263.91984      |                   |            | 912,000,000,000.00   | 400,000,000      | 210,000,000.00 |
| SBSI12           |        | On 31/01/2017 | Spot Bond | 0.99000   | 104.44974 |           | 0.99000      | 125.79261      |                   |            | 0.00                 | 0                | 0.00           |
| SCM107           |        | On 15/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 105.72000      |                   |            | 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 | 9.62768   |           | 100.00000    | 9.60384        |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| SHI02            | On 01/10/2021 | Spot Bond  | 0.00000   |       | 156.12592 |           | 0.00000      | 82.63494       |                   |            | 0.00                  | 0                | 0.00             |
| SHI05            | On 31/01/2017 | Spot Bond  | 1.56000   |       | 110.31310 |           | 1.56000      | 123.73191      |                   |            | 0.00                  | 0                | 0.00             |
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   |       | 102.11322 |           | 6.50000      | 102.09528      |                   |            | 0.00                  | 0                | 0.00             |
| SHS01            | On 15/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.86746      |                   |            | 0.00                  | 0                | 0.00             |
| SHS03            | On 29/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.57408      |                   |            | 0.00                  | 0                | 0.00             |
| SHS04            | On 29/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.21135      |                   |            | 0.00                  | 0                | 0.00             |
| SHS05            | On 29/06/2017 | Spot Bond  | 9.34000   |       | 99.06423  |           | 9.34000      | 99.03939       |                   |            | 326,900,000,000.00    | 35,000,000       | 22,200,000.00    |
| SHS06            | On 12/12/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.95952      |                   |            | 0.00                  | 0                | 4,500,000.00     |
| SHS07            | On 10/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.35967      |                   |            | 0.00                  | 0                | 0.00             |
| SHS08            | On 21/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.68287      |                   |            | 0.00                  | 0                | 0.00             |
| SHS09            | On 21/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.62264      |                   |            | 0.00                  | 0                | 0.00             |
| SHS10            | On 28/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.01587      |                   |            | 0.00                  | 0                | 0.00             |
| SHS11U           | On 19/11/2016 | Spot Bond  | 100.00000 |       | 10.22898  |           | 100.00000    | 10.20420       |                   |            | 20,000,000,000,000.00 | 200,000,000      | 0.00             |
| SHS12            | On 12/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.90445      |                   |            | 0.00                  | 0                | 0.00             |
| SLI2             | On 15/08/2016 | Spot Bond  | 7.76000   |       | 108.65859 |           | 7.76000      | 108.63611      |                   |            | 0.00                  | 0                | 840,000,000.00   |
| SLI3             | On 15/08/2023 | Spot Bond  | 9.21000   |       | 100.77130 |           | 9.21000      | 102.07970      |                   |            | 0.00                  | 0                | 0.00             |
| SNT01            | On 15/09/2017 | Spot Bond  | 8.66000   |       | 101.85447 |           | 8.66000      | 101.83061      |                   |            | 1,323,248,000,000.00  | 152,800,000      | 1,936,400,000.00 |
| SPDA1            | On 21/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.29684      |                   |            | 0.00                  | 0                | 0.00             |
| SPDA2            | On 21/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.25260      |                   |            | 0.00                  | 0                | 0.00             |
| SPDA3            | On 21/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.37093      |                   |            | 0.00                  | 0                | 66,500,000.00    |
| SPDA4            | On 21/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.26208      |                   |            | 0.00                  | 0                | 0.00             |
| SPG001           | On 31/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.96384       |                   |            | 0.00                  | 0                | 0.00             |
| SSA01            | On 28/06/2016 | Spot Bond  | 8.41000   |       | 103.46993 |           | 8.41000      | 103.44651      |                   |            | 1,956,166,000,000.00  | 232,600,000      | 116,800,000.00   |
| SSA02            | On 20/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.44306      |                   |            | 0.00                  | 0                | 0.00             |
| SSA04            | On 16/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.59834      |                   |            | 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    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| SSA05            | On 16/04/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.24206      |                   |            | 0.00                 | 0                | 0.00             |
| SSA06            | On 16/04/2020 | Spot Bond  | 9.72500  |       | 94.69751  |           | 9.72500      | 94.67281       |                   |            | 1,407,207,500,000.00 | 144,700,000      | 2,477,500,000.00 |
| SSN001           | On 01/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.15013      |                   |            | 0.00                 | 0                | 0.00             |
| SSN002           | On 26/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.67226      |                   |            | 0.00                 | 0                | 0.00             |
| SSN003           | On 25/04/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.03664      |                   |            | 0.00                 | 0                | 0.00             |
| SSN004           | On 31/03/2021 | Spot Bond  | 9.65300  |       | 87.47645  |           | 9.65300      | 87.45380       |                   |            | 0.00                 | 0                | 0.00             |
| SSN005           | On 31/03/2021 | Spot Bond  | 9.71500  |       | 87.19152  |           | 9.71500      | 87.16880       |                   |            | 0.00                 | 0                | 0.00             |
| SSN006           | On 21/12/2014 | Spot Bond  | 6.77000  |       | 102.63197 |           | 6.77000      | 102.61320      |                   |            | 0.00                 | 0                | 0.00             |
| SSN007           | On 15/01/2020 | Spot Bond  | 9.16000  |       | 91.67106  |           | 9.16000      | 91.64837       |                   |            | 0.00                 | 0                | 0.00             |
| SSN008           | On 18/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.82618      |                   |            | 0.00                 | 0                | 0.00             |
| SSN009           | On 15/09/2017 | Spot Bond  | 8.49000  |       | 102.37139 |           | 8.49000      | 102.34787      |                   |            | 0.00                 | 0                | 0.00             |
| SSN010           | On 15/09/2015 | Spot Bond  | 7.36000  |       | 114.31285 |           | 7.36000      | 114.29003      |                   |            | 0.00                 | 0                | 0.00             |
| SSN011           | On 31/01/2025 | Spot Bond  | 2.63000  |       | 101.57095 |           | 2.63000      | 101.94481      |                   |            | 0.00                 | 0                | 0.00             |
| SSN012           | On 21/12/2018 | Spot Bond  | 8.56000  |       | 98.66489  |           | 8.56000      | 98.64217       |                   |            | 0.00                 | 0                | 0.00             |
| SSN013           | On 19/07/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.89227       |                   |            | 0.00                 | 0                | 0.00             |
| SSN015           | On 26/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.58503      |                   |            | 0.00                 | 0                | 0.00             |
| SSN016           | On 26/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.21368      |                   |            | 0.00                 | 0                | 0.00             |
| SSN017           | On 21/12/2026 | Spot Bond  | 9.97000  |       | 104.93124 |           | 9.97000      | 104.90320      |                   |            | 0.00                 | 0                | 0.00             |
| SSN018           | On 02/09/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.00938      |                   |            | 0.00                 | 0                | 0.00             |
| SSN019           | On 04/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.03625      |                   |            | 0.00                 | 0                | 0.00             |
| SSN020           | On 18/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.78070      |                   |            | 0.00                 | 0                | 0.00             |
| SSN021           | On 28/02/2031 | Spot Bond  | 10.33500 |       | 75.95367  |           | 10.33500     | 76.40877       |                   |            | 0.00                 | 0                | 0.00             |
| SSN022           | On 04/06/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.11065      |                   |            | 0.00                 | 0                | 0.00             |
| SSN023           | On 16/01/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.21567      |                   |            | 0.00                 | 0                | 0.00             |
| SSN024           | On 21/01/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.15241      |                   |            | 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  |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| SY1028           |        | On 28/01/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00           |
| SY1029           |        | On 28/01/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00           |
| SY1030           |        | On 04/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.91262       |                   |            | 0.00               | 0                | 0.00           |
| SY1031           |        | On 11/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.80974       |                   |            | 0.00               | 0                | 0.00           |
| SY1032           |        | On 14/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.76506       |                   |            | 0.00               | 0                | 0.00           |
| SY1033           |        | On 18/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.70665       |                   |            | 0.00               | 0                | 0.00           |
| SY1034           |        | On 17/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.72076       |                   |            | 0.00               | 0                | 0.00           |
| SY1035           |        | On 18/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.70691       |                   |            | 0.00               | 0                | 0.00           |
| SY1036           |        | On 18/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.70623       |                   |            | 0.00               | 0                | 0.00           |
| SY1038           |        | On 24/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.61868       |                   |            | 0.00               | 0                | 0.00           |
| SY1039           |        | On 25/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.60278       |                   |            | 0.00               | 0                | 0.00           |
| SY1040           |        | On 03/03/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.51379       |                   |            | 0.00               | 0                | 0.00           |
| SY1041           |        | On 07/03/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.45341       |                   |            | 0.00               | 0                | 0.00           |
| SY1042           |        | On 11/03/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.39532       |                   |            | 0.00               | 0                | 0.00           |
| SY1044           |        | On 18/03/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.29026       |                   |            | 0.00               | 0                | 0.00           |
| SY1045           |        | On 19/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.69416       |                   |            | 0.00               | 0                | 0.00           |
| SY1046           |        | On 23/04/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 98.75809       |                   |            | 0.00               | 0                | 0.00           |
| SY1047           |        | On 30/04/2014 | Spot Bond | 100.00000 | 80.21978  |           | 100.00000    | 80.04386       |                   |            | 0.00               | 0                | 0.00           |
| SY1048           |        | On 30/04/2014 | Spot Bond | 100.00000 | 80.21978  |           | 100.00000    | 80.04386       |                   |            | 0.00               | 0                | 0.00           |
| SZ18             |        | On 30/09/2015 | Spot Bond | 6.92000   | 112.80051 |           | 6.92000      | 112.77944      |                   |            | 0.00               | 0                | 280,000,000.00 |
| SZ25             |        | On 30/09/2025 | Spot Bond | 9.15000   | 101.93217 |           | 9.15000      | 101.90712      |                   |            | 0.00               | 0                | 0.00           |
| T018             |        | On 15/07/2014 | Spot Bond | 100.00000 | 72.43291  |           | 100.00000    | 72.29676       |                   |            | 0.00               | 0                | 0.00           |
| TF105U           |        | On 25/10/2014 | Spot Bond | 100.00000 | 54.69202  |           | 100.00000    | 54.55659       |                   |            | 0.00               | 0                | 0.00           |
| TF108U           |        | On 22/02/2016 | Spot Bond | 100.00000 | 21.93938  |           | 100.00000    | 21.88624       |                   |            | 0.00               | 0                | 0.00           |
| TFS06            |        | On 20/03/2014 | Spot Bond | 6.33000   | 107.13955 |           | 6.33000      | 103.13073      |                   |            | 126,600,000,000.00 | 20,000,000       | 10,000,000.00  |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TFS110           | On 18/04/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.14982      |                   |            | 0.00          | 0                | 0.00           |
| TFS112           | On 02/05/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.92219       |                   |            | 0.00          | 0                | 0.00           |
| TFS116           | On 18/08/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.10761      |                   |            | 0.00          | 0                | 0.00           |
| TFS117           | On 02/09/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.01564      |                   |            | 0.00          | 0                | 0.00           |
| TFS118           | On 21/02/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.66688       |                   |            | 0.00          | 0                | 0.00           |
| TFS119           | On 25/04/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 98.75954       |                   |            | 0.00          | 0                | 0.00           |
| TFS83            | On 28/07/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.01548      |                   |            | 0.00          | 0                | 200,000,000.00 |
| TFS84            | On 28/07/2016 | Spot Bond  |     | 7.71000 | 102.25539 |           | 7.71000      | 102.23402      |                   |            | 0.00          | 0                | 0.00           |
| TFS93            | On 17/02/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.17000      |                   |            | 0.00          | 0                | 0.00           |
| TH10A1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15973      |                   |            | 0.00          | 0                | 0.00           |
| TH10A2           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.16452      |                   |            | 0.00          | 0                | 500,000,000.00 |
| TH10A3           | On 18/07/2017 | Spot Bond  |     | 7.83000 | 100.25493 |           | 7.83000      | 100.23366      |                   |            | 0.00          | 0                | 0.00           |
| TH10A4           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15710      |                   |            | 0.00          | 0                | 0.00           |
| TH10A5           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.16309      |                   |            | 0.00          | 0                | 0.00           |
| TH10A6           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.17281      |                   |            | 0.00          | 0                | 0.00           |
| TH10A7           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15710      |                   |            | 0.00          | 0                | 0.00           |
| TH10A8           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.16309      |                   |            | 0.00          | 0                | 0.00           |
| TH10A9           | On 18/07/2017 | Spot Bond  |     | 7.16000 | 78.35765  |           | 7.16000      | 100.21399      |                   |            | 0.00          | 0                | 0.00           |
| TH10B1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.17480      |                   |            | 0.00          | 0                | 0.00           |
| TH10B2           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.17384      |                   |            | 0.00          | 0                | 16,700,000.00  |
| TH10C1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.19671      |                   |            | 0.00          | 0                | 0.00           |
| TH10C2           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.19362      |                   |            | 0.00          | 0                | 0.00           |
| TH10D1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.28628      |                   |            | 0.00          | 0                | 0.00           |
| TH10D2           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.27575      |                   |            | 0.00          | 0                | 0.00           |
| TH11A1           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15686      |                   |            | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TH11A2           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16452      |                   |            | 0.00          | 0                | 0.00           |
| TH11A3           | On 18/07/2018 | Spot Bond  | 8.73000   |       | 100.28365 |           | 8.73000      | 100.25999      |                   |            | 0.00          | 0                | 0.00           |
| TH11A4           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15614      |                   |            | 0.00          | 280,000,000      | 670,000,000.00 |
| TH11A5           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16309      |                   |            | 0.00          | 0                | 0.00           |
| TH11A6           | On 18/07/2041 | Spot Bond  | 9.08000   |       | 91.42071  |           | 9.08000      | 97.06905       |                   |            | 0.00          | 0                | 0.00           |
| TH11B1           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.17527      |                   |            | 0.00          | 0                | 30,000,000.00  |
| TH11B2           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.17265      |                   |            | 0.00          | 0                | 0.00           |
| TH11C1           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.19623      |                   |            | 0.00          | 0                | 0.00           |
| TH11C2           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.19528      |                   |            | 0.00          | 0                | 0.00           |
| TH11D1           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.26989      |                   |            | 0.00          | 0                | 0.00           |
| TH11D2           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.27083      |                   |            | 0.00          | 0                | 0.00           |
| TH9A10           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16570      |                   |            | 0.00          | 0                | 0.00           |
| THE8A1           | On 18/04/2036 | Spot Bond  | 101.06155 |       | 5.94567   |           | 101.06155    | 5.93081        |                   |            | 0.00          | 0                | 0.00           |
| THE8A2           | On 18/04/2036 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15614      |                   |            | 0.00          | 0                | 10,892,900.00  |
| THE8A3           | On 18/04/2036 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 109.30800      |                   |            | 0.00          | 0                | 0.00           |
| THE8B1           | On 18/04/2036 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.17766      |                   |            | 0.00          | 0                | 0.00           |
| THE8C1           | On 18/04/2036 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.18719      |                   |            | 0.00          | 0                | 0.00           |
| THE8D1           | On 18/04/2036 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.28722      |                   |            | 0.00          | 0                | 0.00           |
| THE9A1           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.62893      |                   |            | 0.00          | 0                | 0.00           |
| THE9A2           | On 18/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16204      |                   |            | 0.00          | 0                | 0.00           |
| THE9A3           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16448      |                   |            | 0.00          | 240,000,000      | 60,000,000.00  |
| THE9A5           | On 18/07/2039 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16204      |                   |            | 0.00          | 0                | 0.00           |
| THE9A6           | On 18/07/2039 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16448      |                   |            | 0.00          | 0                | 0.00           |
| THE9A7           | On 18/07/2039 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16570      |                   |            | 0.00          | 0                | 0.00           |
| THE9A8           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16057      |                   |            | 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     |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| THE9A9           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.16448      |                   |            | 0.00                 | 0                | 0.00              |
| THE9B1           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.17789      |                   |            | 0.00                 | 0                | 0.00              |
| THE9B2           | On 18/07/2039 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.17789      |                   |            | 0.00                 | 0                | 0.00              |
| THE9B3           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.17789      |                   |            | 0.00                 | 0                | 0.00              |
| THE9C1           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.19738      |                   |            | 0.00                 | 0                | 0.00              |
| THE9C2           | On 18/07/2039 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.20225      |                   |            | 0.00                 | 0                | 0.00              |
| THE9C3           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.19616      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D1           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.29319      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D2           | On 18/07/2039 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.29923      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D3           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.29681      |                   |            | 0.00                 | 0                | 0.00              |
| TL15             | On 29/04/2015 | Spot Bond  | 8.21000 |       | 107.29296 |           | 8.21000      | 107.26925      |                   |            | 462,223,000,000.00   | 56,300,000       | 1,853,800,000.00  |
| TL20             | On 22/02/2020 | Spot Bond  | 8.07500 |       | 89.98789  |           | 8.07500      | 89.94219       |                   |            | 0.00                 | 0                | 0.00              |
| TN17             | On 14/11/2017 | Spot Bond  | 8.22000 |       | 105.23956 |           | 8.22000      | 105.21615      |                   |            | 2,847,408,000,000.00 | 346,400,000      | 6,333,900,000.00  |
| TN20             | On 17/09/2020 | Spot Bond  | 9.21500 |       | 110.16218 |           | 9.21500      | 110.13477      |                   |            | 8,638,587,006,000.00 | 937,448,400      | 18,698,648,400.00 |
| TN23             | On 06/11/2023 | Spot Bond  | 9.46000 |       | 110.92572 |           | 9.46000      | 110.89740      |                   |            | 0.00                 | 0                | 11,387,000,000.00 |
| TN25             | On 19/08/2025 | Spot Bond  | 9.70000 |       | 102.85103 |           | 9.70000      | 102.82457      |                   |            | 0.00                 | 0                | 14,410,000,000.00 |
| TN27             | On 14/11/2027 | Spot Bond  | 9.70000 |       | 95.85430  |           | 9.70000      | 95.82922       |                   |            | 9,070,939,480,000.00 | 935,148,400      | 7,622,348,400.00  |
| TNF16            | On 10/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.54864      |                   |            | 0.00                 | 0                | 232,432,900.00    |
| TNF18            | On 22/08/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.21496      |                   |            | 0.00                 | 1,184,382,800    | 2,692,182,800.00  |
| TORQ1            | On 15/04/2022 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.46343      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ2            | On 15/04/2022 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.36168      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ3            | On 15/04/2022 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.40067      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ4            | On 15/04/2022 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.40468      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ5            | On 15/04/2022 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.59712      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ6            | On 15/04/2022 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.99630      |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TPDA01           | On 05/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.39479      |                   |            | 0.00          | 0                | 0.00          |
| TPDA02           | On 05/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.41042      |                   |            | 0.00          | 0                | 0.00          |
| TPDA03           | On 05/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.41977      |                   |            | 0.00          | 0                | 0.00          |
| TR30             | On 31/12/2099 | Spot Bond  |     | 10.00000  | 99.97323  |           | 10.00000     | 99.94648       |                   |            | 0.00          | 0                | 0.00          |
| TR31             | On 31/12/2099 | Spot Bond  |     | 9.75000   | 99.97390  |           | 9.75000      | 99.94781       |                   |            | 0.00          | 0                | 0.00          |
| TR32             | On 31/12/2099 | Spot Bond  |     | 100.00000 | 9.97421   |           | 100.00000    | 9.94850        |                   |            | 0.00          | 0                | 0.00          |
| TSP138           | On 06/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.88191       |                   |            | 0.00          | 0                | 0.00          |
| TSP140           | On 17/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.85375       |                   |            | 0.00          | 0                | 0.00          |
| TSP142           | On 25/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.74377       |                   |            | 0.00          | 0                | 0.00          |
| TSP144           | On 15/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.47927       |                   |            | 0.00          | 0                | 0.00          |
| TSP145           | On 29/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.24373       |                   |            | 0.00          | 0                | 0.00          |
| TSP148           | On 20/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.25864       |                   |            | 0.00          | 0                | 0.00          |
| TSP149           | On 03/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.03597       |                   |            | 0.00          | 0                | 0.00          |
| TSP150           | On 02/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 96.10537       |                   |            | 0.00          | 0                | 0.00          |
| TSP151           | On 02/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.62417       |                   |            | 0.00          | 0                | 0.00          |
| TSP152           | On 13/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 95.39281       |                   |            | 0.00          | 0                | 0.00          |
| TSP153           | On 27/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 95.22760       |                   |            | 0.00          | 0                | 0.00          |
| TSP154           | On 12/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.96523       |                   |            | 0.00          | 0                | 0.00          |
| TSP155           | On 24/07/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.27051       |                   |            | 0.00          | 0                | 0.00          |
| TSP156           | On 22/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 94.08635       |                   |            | 0.00          | 0                | 0.00          |
| TWC02U           | On 17/04/2014 | Spot Bond  |     | 100.00000 | 84.88810  |           | 100.00000    | 84.69648       |                   |            | 0.00          | 0                | 0.00          |
| TWC034           | On 18/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.12917      |                   |            | 0.00          | 0                | 0.00          |
| TWC035           | On 20/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.07152      |                   |            | 0.00          | 0                | 0.00          |
| TWC036           | On 28/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TWC037           | On 11/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.23956      |                   |            | 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    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| TWC038           | On 14/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.20962      |                   |            | 0.00                 | 0                | 0.00             |
| TWC039           | On 15/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.17967      |                   |            | 0.00                 | 0                | 0.00             |
| TWC040           | On 22/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.13475      |                   |            | 0.00                 | 0                | 0.00             |
| TWC041           | On 12/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.10299      |                   |            | 0.00                 | 0                | 0.00             |
| TWC042           | On 23/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.10481      |                   |            | 0.00                 | 0                | 0.00             |
| TWCJ07           | On 18/02/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.12917      |                   |            | 0.00                 | 0                | 0.00             |
| TWCJ08           | On 15/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.20564      |                   |            | 0.00                 | 0                | 0.00             |
| TWCM07           | On 18/02/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.13334      |                   |            | 0.00                 | 0                | 0.00             |
| TWCM08           | On 15/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.18099      |                   |            | 0.00                 | 0                | 0.00             |
| UG21             | On 02/03/2021 | Spot Bond  | 9.44500 |       | 110.79400 |           | 9.44500      | 110.76576      |                   |            | 1,632,096,000,000.00 | 172,800,000      | 86,700,000.00    |
| UTR041           | On 19/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.35101      |                   |            | 0.00                 | 0                | 0.00             |
| UTR042           | On 19/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.18388      |                   |            | 0.00                 | 0                | 0.00             |
| UTR043           | On 06/04/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.52225      |                   |            | 0.00                 | 0                | 0.00             |
| UTR40            | On 10/09/2017 | Spot Bond  | 9.65000 |       | 105.48841 |           | 9.65000      | 105.46095      |                   |            | 0.00                 | 0                | 0.00             |
| VKC02            | On 28/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.48481      |                   |            | 0.00                 | 0                | 0.00             |
| VKC03            | On 26/09/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.51986      |                   |            | 0.00                 | 0                | 0.00             |
| VKE01            | On 08/05/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.79678       |                   |            | 0.00                 | 0                | 0.00             |
| VKE02            | On 08/05/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.78892       |                   |            | 0.00                 | 66,600,000       | 33,300,000.00    |
| VKE03            | On 08/05/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.78867       |                   |            | 0.00                 | 0                | 0.00             |
| VKE04            | On 28/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.54255      |                   |            | 0.00                 | 0                | 0.00             |
| VKE05            | On 28/03/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.55890      |                   |            | 0.00                 | 0                | 0.00             |
| WS04             | On 30/05/2016 | Spot Bond  | 6.82000 |       | 114.13807 |           | 6.82000      | 114.11693      |                   |            | 363,506,000,000.00   | 53,300,000       | 9,748,700,000.00 |
| WS05             | On 01/08/2018 | Spot Bond  | 0.77000 |       | 238.32644 |           | 0.77000      | 238.30681      |                   |            | 0.00                 | 0                | 8,300,000,000.00 |
| WSP1             | On 28/05/2015 | Spot Bond  | 6.76000 |       | 104.34537 |           | 6.76000      | 104.32622      |                   |            | 0.00                 | 0                | 0.00             |
| WSP2             | On 28/05/2017 | Spot Bond  | 7.81500 |       | 104.95944 |           | 7.81500      | 104.93722      |                   |            | 0.00                 | 0                | 8,800,000,000.00 |

| Contract Details           | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value                    | Contracts Traded      | Open Interest             |
|----------------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|-----------------------|---------------------------|
| WSP3                       | On 28/05/2019 | Spot Bond  | 8.16500   | 105.09483 |           | 8.16500      | 105.07160      |                   |            | 0.00                             | 0                     | 0.00                      |
| WSP4                       | On 28/05/2020 | Spot Bond  | 8.52500   | 103.83106 |           | 8.52500      | 103.80712      |                   |            | 0.00                             | 0                     | 0.00                      |
| WSP5                       | On 28/05/2021 | Spot Bond  | 8.58500   | 103.76755 |           | 8.58500      | 103.74346      |                   |            | 1,255,127,000,000.00             | 146,200,000           | 2,073,600,000.00          |
| Z014                       | On 30/06/2015 | Spot Bond  | 6.41000   | 91.44682  |           | 6.41000      | 91.43089       |                   |            | 0.00                             | 0                     | 0.00                      |
| Z018                       | On 31/03/2014 | Spot Bond  | 5.55000   | 99.09592  |           | 5.55000      | 99.08099       |                   |            | 0.00                             | 0                     | 0.00                      |
| Z019                       | On 30/06/2014 | Spot Bond  | 5.56000   | 97.75155  |           | 5.56000      | 97.73700       |                   |            | 0.00                             | 0                     | 0.00                      |
| Z020                       | On 19/10/2015 | Spot Bond  | 6.34000   | 89.83729  |           | 6.34000      | 89.82188       |                   |            | 0.00                             | 0                     | 0.00                      |
| Z025                       | On 30/11/2014 | Spot Bond  | 5.54000   | 95.55787  |           | 5.54000      | 95.54344       |                   |            | 0.00                             | 0                     | 0.00                      |
| Z071                       | On 01/07/2015 | Spot Bond  | 6.41000   | 91.43089  |           | 6.41000      | 91.41495       |                   |            | 0.00                             | 0                     | 7,500,000,000.00          |
| Z083                       | On 30/09/2019 | Spot Bond  | 7.55500   | 65.70761  |           | 7.55500      | 65.69415       |                   |            | 0.00                             | 0                     | 0.00                      |
| ZA021                      | On 20/10/2015 | Spot Bond  | 100.00000 | 30.34335  |           | 100.00000    | 30.28578       |                   |            | 0.00                             | 0                     | 0.00                      |
| ZA029                      | On 20/09/2016 | Spot Bond  | 100.00000 | 16.06111  |           | 100.00000    | 16.03064       |                   |            | 0.00                             | 0                     | 0.00                      |
| <b>Total for j-Bonds :</b> |               |            |           |           |           |              |                |                   |            | <b>50,401,863,346,351,500.00</b> | <b>19,641,413,800</b> | <b>149 000 564 500.00</b> |
| <b>Grand Total:</b>        |               |            |           |           |           |              |                |                   |            | <b>50,401,866,152,539,800.00</b> | <b>19,641,570,005</b> | <b>149 003 944 113.00</b> |