



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 20/03/2014

| 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 26/03/2014 | Any day expiry | 10.95520  | 10.95520  |             | 10.73430     | 10.73430       |                   | 13.39      | 0.00          | 0                | 0.00          |
| \$ / R             | On 26/03/2014 | Any day expiry | 8.30      | Call      | 2,655.20000 | 2.65520      | 2,434.30000    | 2.43430           | 17.36      | 0.00          | 0                | 0.00          |
| \$ / R             | On 26/03/2014 | Any day expiry | 8.30      | Put       | 0.00000     | 0.00000      | 0.00000        | 0.00000           | 17.36      | 0.00          | 0                | 6,000.00      |
| \$ / R             | On 26/03/2014 | Any day expiry | 10.10     | Call      | 855.24980   | 0.85525      | 634.72410      | 0.63472           | 19.82      | 0.00          | 0                | 6,000.00      |
| \$ / R             | On 26/03/2014 | Any day expiry | 10.10     | Put       | 0.04980     | 0.00005      | 0.42410        | 0.00042           | 19.82      | 0.00          | 0                | 0.00          |
| \$ / R             | On 26/03/2014 | Any day expiry | 10.90     | Call      | 107.54630   | 0.10755      | 29.72630       | 0.02973           | 13.74      | 0.00          | 0                | 2,000.00      |
| \$ / R             | On 26/03/2014 | Any day expiry | 10.90     | Put       | 52.34630    | 0.05235      | 195.42630      | 0.19543           | 13.74      | 0.00          | 0                | 0.00          |
| \$ / R             | On 26/03/2014 | Any day expiry | 11.15     | Call      | 21.15520    | 0.02116      | 5.98890        | 0.00599           | 15.12      | 0.00          | 0                | 0.00          |
| \$ / R             | On 26/03/2014 | Any day expiry | 11.15     | Put       | 215.95520   | 0.21596      | 421.68890      | 0.42169           | 15.12      | 0.00          | 0                | 0.00          |
| \$ / R             | On 27/03/2014 | Any day expiry |           |           | 10.95690    | 10.95690     | 10.73680       | 10.73680          | 13.62      | 0.00          | 0                | 0.00          |
| \$ / R             | On 27/03/2014 | Any day expiry | 10.80     | Call      | 186.72110   | 0.18672      | 61.03180       | 0.06103           | 14.41      | 0.00          | 0                | 0.00          |
| \$ / R             | On 27/03/2014 | Any day expiry | 10.80     | Put       | 29.82110    | 0.02982      | 124.23180      | 0.12423           | 14.41      | 0.00          | 0                | 500.00        |
| \$ / R             | On 27/03/2014 | Any day expiry | 11.75     | Call      | 0.60820     | 0.00061      | 0.19350        | 0.00019           | 20.08      | 0.00          | 0                | 500.00        |
| \$ / R             | On 27/03/2014 | Any day expiry | 11.75     | Put       | 793.70820   | 0.79371      | 1,013.39350    | 1.01339           | 20.08      | 0.00          | 0                | 0.00          |
| \$ / R             | On 31/03/2014 | Any day expiry |           |           | 10.96350    | 10.96350     | 10.74400       | 10.74400          | 13.33      | 0.00          | 0                | 0.00          |
| \$ / R             | On 31/03/2014 | Any day expiry | 10.70     | Call      | 286.04230   | 0.28604      | 127.87320      | 0.12787           | 14.14      | 0.00          | 0                | 500.00        |
| \$ / R             | On 31/03/2014 | Any day expiry | 10.70     | Put       | 22.54230    | 0.02254      | 83.87320       | 0.08387           | 14.14      | 0.00          | 0                | 0.00          |
| \$ / R             | On 31/03/2014 | Any day expiry | 10.92     | Call      | 124.98890   | 0.12499      | 0.00000        | 0.00000           | 13.43      | 181,950.00    | 1,500            | 1,500.00      |
| \$ / R             | On 31/03/2014 | Any day expiry | 10.92     | Put       | 81.48890    | 0.08149      | 0.00000        | 0.00000           | 13.43      | 0.00          | 0                | 0.00          |
| \$ / R             | On 31/03/2014 | Any day expiry | 11.00     | Call      | 86.82150    | 0.08682      | 32.22340       | 0.03222           | 13.68      | 0.00          | 0                | 500.00        |
| \$ / R             | On 31/03/2014 | Any day expiry | 11.00     | Put       | 123.32150   | 0.12332      | 288.22340      | 0.28822           | 13.68      | 0.00          | 0                | 0.00          |
| \$ / R             | On 02/04/2014 | Any day expiry |           |           | 10.96690    | 10.96690     | 10.74720       | 10.74720          | 13.80      | 0.00          | 0                | 0.00          |
| \$ / R             | On 02/04/2014 | Any day expiry | 10.68     | Call      | 308.05390   | 0.30805      | 149.81670      | 0.14982           | 13.48      | 0.00          | 0                | 10,000.00     |
| \$ / R             | On 02/04/2014 | Any day expiry | 10.68     | Put       | 21.15390    | 0.02115      | 82.61670       | 0.08262           | 13.48      | 0.00          | 0                | 0.00          |
| \$ / R             | On 02/04/2014 | Any day expiry | 10.72     | Call      | 275.06320   | 0.27506      | 127.62820      | 0.12763           | 13.52      | 0.00          | 0                | 400.00        |
| \$ / R             | On 02/04/2014 | Any day expiry | 10.72     | Put       | 28.16320    | 0.02816      | 100.42820      | 0.10043           | 13.52      | 0.00          | 0                | 0.00          |
| \$ / R             | On 25/04/2014 | Any day expiry |           |           | 11.00680    | 11.00680     | 10.78510       | 10.78510          | 13.92      | 0.00          | 0                | 0.00          |
| \$ / R             | On 25/04/2014 | Any day expiry | 8.30      | Call      | 2,706.80850 | 2.70681      | 2,485.10090    | 2.48510           | 23.19      | 0.00          | 0                | 0.00          |
| \$ / R             | On 25/04/2014 | Any day expiry | 8.30      | Put       | 0.00850     | 0.00001      | 0.00090        | 0.00000           | 23.19      | 0.00          | 0                | 6,000.00      |
| \$ / R             | On 25/04/2014 | Any day expiry | 9.94      | Call      | 1,069.07800 | 1.06908      | 851.39210      | 0.85139           | 14.68      | 0.00          | 0                | 6,000.00      |
| \$ / R             | On 25/04/2014 | Any day expiry | 9.94      | Put       | 2.27800     | 0.00228      | 6.29210        | 0.00629           | 14.68      | 0.00          | 0                | 0.00          |
| \$ / R             | On 25/04/2014 | Any day expiry | 10.80     | Call      | 306.29190   | 0.30629      | 181.40810      | 0.18141           | 13.53      | 0.00          | 0                | 0.00          |
| \$ / R             | On 25/04/2014 | Any day expiry | 10.80     | Put       | 99.49190    | 0.09949      | 196.30810      | 0.19631           | 13.53      | 0.00          | 0                | 500.00        |
| \$ / R             | On 25/04/2014 | Any day expiry | 12.00     | Call      | 19.50580    | 0.01951      | 12.50190       | 0.01250           | 18.36      | 0.00          | 0                | 500.00        |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| \$ / R           | On 25/04/2014 | Any day expiry          | 12.00  | Put        | 1,012.70580 |       | 1.01271   |             | 1,227.40190  | 1.22740        | 1,012.706         | 18.36      | 0.00             | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          |        |            | 11.05910    |       | 11.05910  | 10.84260    | 10.84260     | 10.84260       | 0.00              | 13.90      | 0.00             | 0                | 10,150.00     |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.94   | Call       | 1,127.58260 |       | 1.12758   | 919.49500   | 0.91950      | 1,127.583      | 13.72             | 13.72      | 0.00             | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.94   | Put        | 8.48260     |       | 0.00848   | 16.89500    | 0.01690      | 8.483          | 13.72             | 13.72      | 0.00             | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.95   | Call       | 1,117.82610 |       | 1.11783   | 910.11900   | 0.91012      | 1,117.826      | 13.69             | 13.69      | 0.00             | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.95   | Put        | 8.72610     |       | 0.00873   | 17.51900    | 0.01752      | 8.726          | 13.69             | 13.69      | 0.00             | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.96   | Call       | 1,108.16310 |       | 1.10816   | 900.76350   | 0.90076      | 1,108.163      | 13.67             | 13.67      | 0.00             | 0                | 0.00          |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.96   | Put        | 9.06310     |       | 0.00906   | 18.16350    | 0.01816      | 9.063          | 13.67             | 13.67      | 0.00             | 0                | 0.00          |
| \$ / R           | On 27/05/2014 | Any day expiry          |        |            | 11.06070    |       | 11.06070  | 10.84410    | 10.84410     | 10.84410       | 0.00              | 13.93      | 0.00             | 0                | 0.00          |
| \$ / R           | On 27/05/2014 | Any day expiry          | 8.30   | Call       | 2,760.77240 |       | 2.76077   | 2,544.21660 | 2.54422      | 2,760.772      | 19.61             | 19.61      | 0.00             | 0                | 0.00          |
| \$ / R           | On 27/05/2014 | Any day expiry          | 8.30   | Put        | 0.07240     |       | 0.00007   | 0.11660     | 0.00012      | 0.072          | 19.61             | 19.61      | 0.00             | 0                | 5,500.00      |
| \$ / R           | On 27/05/2014 | Any day expiry          | 10.14  | Call       | 938.95030   |       | 0.93895   | 738.81070   | 0.73881      | 938.950        | 13.47             | 13.47      | 0.00             | 0                | 5,500.00      |
| \$ / R           | On 27/05/2014 | Any day expiry          | 10.14  | Put        | 18.25030    |       | 0.01825   | 34.71070    | 0.03471      | 18.250         | 13.47             | 13.47      | 0.00             | 0                | 0.00          |
| \$ / R           | On 28/05/2014 | Any day expiry          |        |            | 11.06270    |       | 11.06270  | 10.84560    | 10.84560     | 10.84560       | 0.00              | 13.96      | 0.00             | 0                | 0.00          |
| \$ / R           | On 28/05/2014 | Any day expiry          | 10.80  | Call       | 409.22490   |       | 0.40922   | 284.27930   | 0.28428      | 409.225        | 13.55             | 13.55      | 0.00             | 0                | 0.00          |
| \$ / R           | On 28/05/2014 | Any day expiry          | 10.80  | Put        | 146.52490   |       | 0.14652   | 238.67930   | 0.23868      | 146.525        | 13.55             | 13.55      | 0.00             | 0                | 500.00        |
| \$ / R           | On 28/05/2014 | Any day expiry          | 12.20  | Call       | 49.70450    |       | 0.04970   | 35.78850    | 0.03579      | 49.704         | 18.40             | 18.40      | 0.00             | 0                | 500.00        |
| \$ / R           | On 28/05/2014 | Any day expiry          | 12.20  | Put        | 1,187.00450 |       | 1.18700   | 1,390.18850 | 1.39019      | 1,187.004      | 18.40             | 18.40      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future |        |            | 11.09360    |       | 11.09360  | 10.86960    | 10.86960     | 10.86960       | 14.20             | 14.20      | 1,439,272,570.40 | 129,739          | 1,466,433.00  |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.00   | Call       | 3,093.73730 |       | 3.09374   | 2,869.78910 | 2.86979      | 3,093.737      | 20.76             | 20.76      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.00   | Put        | 0.13730     |       | 0.00014   | 0.18910     | 0.00019      | 0.137          | 20.76             | 20.76      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.45   | Call       | 2,643.95570 |       | 2.64396   | 2,420.09820 | 2.42010      | 2,643.956      | 18.90             | 18.90      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.45   | Put        | 0.35570     |       | 0.00036   | 0.49820     | 0.00050      | 0.356          | 18.90             | 18.90      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.64   | Call       | 2,454.13220 |       | 2.45413   | 2,230.35240 | 2.23035      | 2,454.132      | 18.12             | 18.12      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.64   | Put        | 0.53220     |       | 0.00053   | 0.75240     | 0.00075      | 0.532          | 18.12             | 18.12      | 0.00             | 0                | 24,582.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.75   | Call       | 2,344.27260 |       | 2.34427   | 2,120.58630 | 2.12059      | 2,344.273      | 17.66             | 17.66      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.75   | Put        | 0.67260     |       | 0.00067   | 0.98630     | 0.00099      | 0.673          | 17.66             | 17.66      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.78   | Call       | 2,314.31710 |       | 2.31432   | 2,090.67250 | 2.09067      | 2,314.317      | 17.54             | 17.54      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.78   | Put        | 0.71710     |       | 0.00072   | 1.07250     | 0.00107      | 0.717          | 17.54             | 17.54      | 0.00             | 0                | 15,489.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.80   | Call       | 2,294.34840 |       | 2.29435   | 2,070.73410 | 2.07073      | 2,294.348      | 17.46             | 17.46      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.80   | Put        | 0.74840     |       | 0.00075   | 1.13410     | 0.00113      | 0.748          | 17.46             | 17.46      | 0.00             | 0                | 920.00        |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.00   | Call       | 2,094.82660 |       | 2.09483   | 1,871.57340 | 1.87157      | 2,094.827      | 16.75             | 16.75      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.00   | Put        | 1.22660     |       | 0.00123   | 1.97340     | 0.00197      | 1.227          | 16.75             | 16.75      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.20   | Call       | 1,895.73200 |       | 1.89573   | 1,673.01030 | 1.67301      | 1,895.732      | 16.15             | 16.15      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.20   | Put        | 2.13200     |       | 0.00213   | 3.41030     | 0.00341      | 2.132          | 16.15             | 16.15      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.59   | Call       | 1,509.71380 |       | 1.50971   | 1,289.30540 | 1.28931      | 1,509.714      | 14.99             | 14.99      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.59   | Put        | 6.11380     |       | 0.00611   | 9.70540     | 0.00971      | 6.114          | 14.99             | 14.99      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.60   | Call       | 1,499.87850 |       | 1.49988   | 1,279.56510 | 1.27957      | 1,499.879      | 14.96             | 14.96      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.60   | Put        | 6.27850     |       | 0.00628   | 9.96510     | 0.00997      | 6.279          | 14.96             | 14.96      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.61   | Call       | 1,490.04720 |       | 1.49005   | 1,269.83150 | 1.26983      | 1,490.047      | 14.93             | 14.93      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.61   | Put        | 6.44720     |       | 0.00645   | 10.23150    | 0.01023      | 6.447          | 14.93             | 14.93      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.75   | Call       | 1,352.92610 |       | 1.35293   | 1,134.37270 | 1.13437      | 1,352.926      | 14.52             | 14.52      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.75   | Put        | 9.32610     |       | 0.00933   | 14.77270    | 0.01477      | 9.326          | 14.52             | 14.52      | 0.00             | 0                | 250.00        |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.78   | Call       | 1,323.68730 |       | 1.32369   | 1,105.57250 | 1.10557      | 1,323.687      | 14.43             | 14.43      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.78   | Put        | 10.08730    |       | 0.01009   | 15.97250    | 0.01597      | 10.087         | 14.43             | 14.43      | 0.00             | 0                | 920.00        |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.80   | Call       | 1,304.22790 |       | 1.30423   | 1,086.42420 | 1.08642      | 1,304.228      | 14.37             | 14.37      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.80   | Put        | 10.62790    |       | 0.01063   | 16.82420    | 0.01682      | 10.628         | 14.37             | 14.37      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.97   | Call       | 1,140.09130 |       | 1.14009   | 928.75900   | 0.92876      | 1,140.091      | 13.86             | 13.86      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.97   | Put        | 16.49130    |       | 0.01649   | 29.15900    | 0.02916      | 16.491         | 13.86             | 13.86      | 0.00             | 0                | 24,582.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.00  | Call       | 1,111.40610 |       | 1.11141   | 901.58300   | 0.90158      | 1,111.406      | 13.77             | 13.77      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.00  | Put        | 17.80610    |       | 0.01781   | 31.98300    | 0.03198      | 17.806         | 13.77             | 13.77      | 0.00             | 0                | 15,000.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.01  | Call       | 1,101.98720 |       | 1.10199   | 892.57340   | 0.89257      | 1,101.987      | 13.76             | 13.76      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.01  | Put        | 18.38720    |       | 0.01839   | 32.97340    | 0.03297      | 18.387         | 13.76             | 13.76      | 0.00             | 0                | 50.00         |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.13  | Call       | 990.34130   |       | 0.99034   | 786.58960   | 0.78659      | 990.341        | 13.65             | 13.65      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.13  | Put        | 26.74130    |       | 0.02674   | 46.98960    | 0.04699      | 26.741         | 13.65             | 13.65      | 0.00             | 0                | 15,489.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.15  | Call       | 972.00770   |       | 0.97201   | 769.34360   | 0.76934      | 972.008        | 13.63             | 13.63      | 0.00             | 0                | 0.00          |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.15  | Put        | 28.40770    |       | 0.02841   | 49.74360    | 0.04974      | 28.408         | 13.63             | 13.63      | 0.00             | 0                | 47,500.00     |

| 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 | 13/06/2014 | Foreign Exchange Future | 10.45      | Call | 709.50260   | 0.70950   |           | 533.46280    | 0.53346        | 709.503           | 13.33      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.45      | Put  | 65.90260    | 0.06590   |           | 113.86280    | 0.11386        | 65.903            | 13.33      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.50      | Call | 668.54170   | 0.66854   |           | 499.93120    | 0.49993        | 668.542           | 13.28      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.50      | Put  | 74.94170    | 0.07494   |           | 130.33120    | 0.13033        | 74.942            | 13.28      | 0.00          | 0                | 15,000.00     |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.57      | Call | 613.66090   | 0.61366   |           | 455.40890    | 0.45541        | 613.661           | 13.26      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.57      | Put  | 90.06090    | 0.09006   |           | 155.80890    | 0.15581        | 90.061            | 13.26      | 0.00          | 0                | 11,250.00     |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.63      | Call | 570.34480   | 0.57034   |           | 419.51550    | 0.41952        | 570.345           | 13.37      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.63      | Put  | 106.74480   | 0.10674   |           | 179.91550    | 0.17992        | 106.745           | 13.37      | 0.00          | 0                | 11,250.00     |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.64      | Call | 563.31110   | 0.56331   |           | 413.73860    | 0.41374        | 563.311           | 13.39      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.64      | Put  | 109.71110   | 0.10971   |           | 184.13860    | 0.18414        | 109.711           | 13.39      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.65      | Call | 556.33320   | 0.55633   |           | 408.01800    | 0.40802        | 556.333           | 13.41      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.65      | Put  | 112.73320   | 0.11273   |           | 188.41800    | 0.18842        | 112.733           | 13.41      | 0.00          | 0                | 2,350.00      |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.75      | Call | 489.57010   | 0.48957   |           | 354.00240    | 0.35400        | 489.570           | 13.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.75      | Put  | 145.97010   | 0.14597   |           | 234.40240    | 0.23440        | 145.970           | 13.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.80      | Call | 458.28380   | 0.45828   |           | 329.13740    | 0.32914        | 458.284           | 13.67      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.80      | Put  | 164.68380   | 0.16468   |           | 259.53740    | 0.25954        | 164.684           | 13.67      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.81      | Call | 452.19460   | 0.45219   |           | 324.33200    | 0.32433        | 452.195           | 13.69      | 0.00          | 0                | 100.00        |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.81      | Put  | 168.59460   | 0.16859   |           | 264.73200    | 0.26473        | 168.595           | 13.69      | 0.00          | 0                | 100.00        |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.90      | Call | 399.94580   | 0.39995   |           | 283.56050    | 0.28356        | 399.946           | 13.84      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 10.90      | Put  | 206.34580   | 0.20635   |           | 313.96050    | 0.31396        | 206.346           | 13.84      | 0.00          | 0                | 7,000.00      |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.00      | Call | 347.23150   | 0.34723   |           | 246.56600    | 0.24657        | 347.232           | 14.02      | 868,078.75    | 2,500            | 14,500.00     |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.00      | Put  | 253.63150   | 0.25363   |           | 376.96600    | 0.37697        | 253.632           | 14.02      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.01      | Call | 342.26390   | 0.34226   |           | 243.13840    | 0.24314        | 342.264           | 14.04      | 0.00          | 0                | 50.00         |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.01      | Put  | 258.66390   | 0.25866   |           | 383.53840    | 0.38354        | 258.664           | 14.04      | 0.00          | 0                | 50.00         |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.10      | Call | 300.00650   | 0.30001   |           | 214.36200    | 0.21436        | 300.007           | 14.20      | 0.00          | 0                | 6,000.00      |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.10      | Put  | 306.40650   | 0.30641   |           | 444.76200    | 0.44476        | 306.407           | 14.20      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.12      | Call | 291.90980   | 0.29191   |           | 208.45030    | 0.20845        | 291.910           | 14.26      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.12      | Put  | 318.30980   | 0.31831   |           | 458.85030    | 0.45885        | 318.310           | 14.26      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.13      | Call | 287.93850   | 0.28794   |           | 205.55940    | 0.20556        | 287.938           | 14.30      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.13      | Put  | 324.33850   | 0.32434   |           | 465.95940    | 0.46596        | 324.338           | 14.30      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.16      | Call | 276.33440   | 0.27633   |           | 197.12580    | 0.19713        | 276.334           | 14.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.16      | Put  | 342.73440   | 0.34273   |           | 487.52580    | 0.48753        | 342.734           | 14.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.18      | Call | 268.85070   | 0.26885   |           | 191.70290    | 0.19170        | 268.851           | 14.47      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.18      | Put  | 355.25070   | 0.35525   |           | 502.10290    | 0.50210        | 355.251           | 14.47      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.20      | Call | 261.56370   | 0.26156   |           | 186.43500    | 0.18643        | 261.564           | 14.54      | 0.00          | 0                | 15,000.00     |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.20      | Put  | 367.96370   | 0.36796   |           | 516.83500    | 0.51684        | 367.964           | 14.54      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.36      | Call | 209.87840   | 0.20988   |           | 149.41780    | 0.14942        | 209.878           | 15.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.36      | Put  | 476.27840   | 0.47628   |           | 639.81780    | 0.63982        | 476.278           | 15.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.50      | Call | 173.22290   | 0.17322   |           | 123.80160    | 0.12380        | 173.223           | 15.56      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.50      | Put  | 579.62290   | 0.57962   |           | 754.20160    | 0.75420        | 579.623           | 15.56      | 0.00          | 0                | 600.00        |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.60      | Call | 151.19550   | 0.15120   |           | 108.89420    | 0.10889        | 151.195           | 15.90      | 0.00          | 0                | 250.00        |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.60      | Put  | 657.59550   | 0.65760   |           | 839.29420    | 0.83929        | 657.596           | 15.90      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.90      | Call | 102.92550   | 0.10293   |           | 75.46380     | 0.07546        | 102.925           | 17.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 11.90      | Put  | 909.32550   | 0.90933   |           | 1,105.86380  | 1.10586        | 909.326           | 17.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 12.00      | Call | 91.09760    | 0.09110   |           | 67.21710     | 0.06722        | 91.098            | 17.40      | 0.00          | 0                | 46,682.00     |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 12.00      | Put  | 997.49760   | 0.99750   |           | 1,197.61710  | 1.19762        | 997.498           | 17.40      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 12.05      | Call | 85.79760    | 0.08580   |           | 63.41860     | 0.06342        | 85.798            | 17.59      | 0.00          | 0                | 21,000.00     |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 12.05      | Put  | 1,042.19760 | 1.04220   |           | 1,243.81860  | 1.24382        | 1,042.198         | 17.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 12.20      | Call | 72.00910    | 0.07201   |           | 53.52060     | 0.05352        | 72.009            | 18.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 12.20      | Put  | 1,178.40910 | 1.17841   |           | 1,383.92060  | 1.38392        | 1,178.409         | 18.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 12.24      | Call | 68.76440    | 0.06876   |           | 51.21580     | 0.05122        | 68.764            | 18.31      | 0.00          | 0                | 15,489.00     |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 12.24      | Put  | 1,215.16440 | 1.21516   |           | 1,421.61580  | 1.42162        | 1,215.164         | 18.31      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 12.50      | Call | 51.58470    | 0.05158   |           | 38.96980     | 0.03897        | 51.585            | 19.27      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 12.50      | Put  | 1,457.98470 | 1.45798   |           | 1,669.36980  | 1.66937        | 1,457.985         | 19.27      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 12.90      | Call | 34.57520    | 0.03458   |           | 26.72250     | 0.02672        | 34.575            | 20.75      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 12.90      | Put  | 1,840.97520 | 1.84098   |           | 2,057.12250  | 2.05712        | 1,840.975         | 20.75      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 13.30      | Call | 24.37150    | 0.02437   |           | 21.55110     | 0.02155        | 24.372            | 22.24      | 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 | 13.30      | Put  | 2,230.77150 | 2.23077   | 2,451.95110 | 2.45195      | 2,230.771      | 22.24             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 13.65      | Call | 22.70220    | 0.02270   | 20.41630    | 0.02042      | 22.702         | 24.39             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 13.65      | Put  | 2,579.10220 | 2.57910   | 2,800.81630 | 2.80082      | 2,579.102      | 24.39             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 14.00      | Call | 21.79640    | 0.02180   | 19.86040    | 0.01986      | 21.796         | 26.54             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 13/06/2014 | Foreign Exchange Future | 14.00      | Put  | 2,928.19640 | 2.92820   | 3,150.26040 | 3.15026      | 2,928.196      | 26.54             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 18/06/2014 | Any day expiry          |            |      | 11.10330    | 11.10330  | 10.87710    | 10.87710     |                | 14.17             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 18/06/2014 | Any day expiry          | 8.78       | Call | 2,324.13990 | 2.32414   | 2,098.34000 | 2.09834      | 2,324.140      | 17.37             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 18/06/2014 | Any day expiry          | 8.78       | Put  | 0.83990     | 0.00084   | 1.24000     | 0.00124      | 0.840          | 17.37             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 18/06/2014 | Any day expiry          | 10.13      | Call | 1,002.27470 | 1.00227   | 797.09800   | 0.79710      | 1,002.275      | 13.63             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 18/06/2014 | Any day expiry          | 10.13      | Put  | 28.97470    | 0.02897   | 49.99800    | 0.05000      | 28.975         | 13.63             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 18/06/2014 | Any day expiry          | 12.24      | Call | 75.67940    | 0.07568   | 56.80480    | 0.05680      | 75.679         | 18.22             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 18/06/2014 | Any day expiry          | 12.24      | Put  | 1,212.37940 | 1.21238   | 1,419.70480 | 1.41970      | 1,212.379      | 18.22             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 27/06/2014 | Any day expiry          |            |      | 11.12070    | 11.12070  | 10.89230    | 10.89230     |                | 14.25             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 27/06/2014 | Any day expiry          | 8.30       | Call | 2,821.14080 | 2.82114   | 2,592.90250 | 2.59290      | 2,821.141      | 19.07             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 27/06/2014 | Any day expiry          | 8.30       | Put  | 0.44080     | 0.00044   | 0.60250     | 0.00060      | 0.441          | 19.07             | 0.00       | 0             | 4,700.00         |               |
| \$ / R           | On | 27/06/2014 | Any day expiry          | 10.82      | Call | 486.92590   | 0.48693   | 356.80960   | 0.35681      | 486.926        | 13.78             | 0.00       | 0             | 4,700.00         |               |
| \$ / R           | On | 27/06/2014 | Any day expiry          | 10.82      | Put  | 186.22590   | 0.18623   | 284.50960   | 0.28451      | 186.226        | 13.78             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 30/06/2014 | Any day expiry          |            |      | 11.12660    | 11.12660  | 10.89810    | 10.89810     |                | 14.23             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 30/06/2014 | Any day expiry          | 10.80      | Call | 506.85440   | 0.50685   | 373.95650   | 0.37396      | 506.854        | 13.72             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 30/06/2014 | Any day expiry          | 10.80      | Put  | 180.25440   | 0.18025   | 275.85650   | 0.27586      | 180.254        | 13.72             | 0.00       | 0             | 500.00           |               |
| \$ / R           | On | 30/06/2014 | Any day expiry          | 12.40      | Call | 79.42010    | 0.07942   | 60.86110    | 0.06086      | 79.420         | 18.64             | 0.00       | 0             | 500.00           |               |
| \$ / R           | On | 30/06/2014 | Any day expiry          | 12.40      | Put  | 1,352.82010 | 1.35282   | 1,562.76110 | 1.56276      | 1,352.820      | 18.64             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 28/07/2014 | Any day expiry          |            |      | 11.18130    | 11.18130  | 10.95210    | 10.95210     |                | 14.67             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 28/07/2014 | Any day expiry          | 8.30       | Call | 2,882.40810 | 2.88241   | 2,653.58490 | 2.65358      | 2,882.408      | 18.46             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 28/07/2014 | Any day expiry          | 8.30       | Put  | 1.10810     | 0.00111   | 1.48490     | 0.00148      | 1.108          | 18.46             | 0.00       | 0             | 4,700.00         |               |
| \$ / R           | On | 28/07/2014 | Any day expiry          | 10.82      | Call | 572.62560   | 0.57263   | 440.43310   | 0.44043      | 572.626        | 13.90             | 0.00       | 0             | 4,700.00         |               |
| \$ / R           | On | 28/07/2014 | Any day expiry          | 10.82      | Put  | 211.32560   | 0.21133   | 308.33310   | 0.30833      | 211.326        | 13.90             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 29/07/2014 | Any day expiry          |            |      | 11.18320    | 11.18320  | 10.95410    | 10.95410     |                | 14.68             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 29/07/2014 | Any day expiry          | 10.80      | Call | 587.47260   | 0.58747   | 453.22090   | 0.45322      | 587.473        | 13.87             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 29/07/2014 | Any day expiry          | 10.80      | Put  | 204.27260   | 0.20427   | 299.12090   | 0.29912      | 204.273        | 13.87             | 0.00       | 0             | 500.00           |               |
| \$ / R           | On | 29/07/2014 | Any day expiry          | 11.10      | Call | 428.46750   | 0.42847   | 327.64550   | 0.32765      | 428.468        | 14.48             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 29/07/2014 | Any day expiry          | 11.10      | Put  | 345.26750   | 0.34527   | 473.54550   | 0.47355      | 345.268        | 14.48             | 0.00       | 0             | 201.00           |               |
| \$ / R           | On | 29/07/2014 | Any day expiry          | 12.09      | Call | 159.15690   | 0.15916   | 124.24000   | 0.12424      | 159.157        | 17.39             | 0.00       | 0             | 201.00           |               |
| \$ / R           | On | 29/07/2014 | Any day expiry          | 12.09      | Put  | 1,065.95690 | 1.06596   | 1,260.14000 | 1.26014      | 1,065.957      | 17.39             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 29/07/2014 | Any day expiry          | 12.62      | Call | 100.72530   | 0.10073   | 80.15100    | 0.08015      | 100.725        | 19.05             | 0.00       | 0             | 500.00           |               |
| \$ / R           | On | 29/07/2014 | Any day expiry          | 12.62      | Put  | 1,537.52530 | 1.53753   | 1,746.05100 | 1.74605      | 1,537.525      | 19.05             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          |            |      | 11.23010    | 11.23010  | 11.00040    | 11.00040     |                | 14.77             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 9.99       | Call | 1,288.38640 | 1.28839   | 1,078.59700 | 1.07860      | 1,288.386      | 14.22             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 9.99       | Put  | 48.28640    | 0.04829   | 68.19700    | 0.06820      | 48.286         | 14.22             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 10.00      | Call | 1,279.20680 | 1.27921   | 1,070.07210 | 1.07007      | 1,279.207      | 14.19             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 10.00      | Put  | 49.10680    | 0.04911   | 69.67210    | 0.06967      | 49.107         | 14.19             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 10.01      | Call | 1,270.03890 | 1.27004   | 1,061.57230 | 1.06157      | 1,270.039      | 14.17             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 10.01      | Put  | 49.93890    | 0.04994   | 71.17230    | 0.07117      | 49.939         | 14.17             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 10.33      | Call | 992.95510   | 0.99296   | 804.38400   | 0.80438      | 992.955        | 13.84             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 10.33      | Put  | 92.85510    | 0.09286   | 133.98400   | 0.13398      | 92.855         | 13.84             | 0.00       | 0             | 19,547.00        |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 12.07      | Call | 205.59490   | 0.20559   | 163.73340   | 0.16373      | 205.595        | 17.23             | 0.00       | 0             | 19,547.00        |               |
| \$ / R           | On | 22/08/2014 | Any day expiry          | 12.07      | Put  | 1,045.49490 | 1.04549   | 1,233.33340 | 1.23333      | 1,045.495      | 17.23             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 27/08/2014 | Any day expiry          |            |      | 11.23980    | 11.23980  | 11.01000    | 11.01000     |                | 14.88             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 27/08/2014 | Any day expiry          | 10.80      | Call | 662.36140   | 0.66236   | 526.33700   | 0.52634      | 662.361        | 13.92             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 27/08/2014 | Any day expiry          | 10.80      | Put  | 222.56140   | 0.22256   | 316.33700   | 0.31634      | 222.561        | 13.92             | 0.00       | 0             | 500.00           |               |
| \$ / R           | On | 27/08/2014 | Any day expiry          | 12.83      | Call | 120.86640   | 0.12087   | 98.64280    | 0.09864      | 120.866        | 19.39             | 0.00       | 0             | 500.00           |               |
| \$ / R           | On | 27/08/2014 | Any day expiry          | 12.83      | Put  | 1,711.06640 | 1.71107   | 1,918.64280 | 1.91864      | 1,711.066      | 19.39             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 28/08/2014 | Any day expiry          |            |      | 11.24180    | 11.24180  | 11.01200    | 11.01200     |                | 14.87             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 28/08/2014 | Any day expiry          | 8.30       | Call | 2,943.96360 | 2.94396   | 2,714.96080 | 2.71496      | 2,943.964      | 18.11             | 0.00       | 0             | 0.00             |               |
| \$ / R           | On | 28/08/2014 | Any day expiry          | 8.30       | Put  | 2.16360     | 0.00216   | 2.96080     | 0.00296      | 2.164          | 18.11             | 0.00       | 0             | 5,000.00         |               |
| \$ / R           | On | 28/08/2014 | Any day expiry          | 10.96      | Call | 575.20820   | 0.57521   | 453.55550   | 0.45356      | 575.208        | 14.26             | 0.00       | 0             | 5,000.00         |               |
| \$ / R           | On | 28/08/2014 | Any day expiry          | 10.96      | Put  | 293.40820   | 0.29341   | 401.55550   | 0.40156      | 293.408        | 14.26             | 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 | 11.27690    | 11.27690  |             | 11.04670     | 11.04670       |                   | 14.99      | 8,006,599.00  | 710              | 16,786.00     |
| \$ / R           | On | 15/09/2014 | 7.90   | Call       | Foreign Exchange Future | 3,378.12150 | 3.37812   | 3,148.36730 | 3.14837      |                | 3,378.122         | 18.68      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 7.90   | Put        | Foreign Exchange Future | 1.22150     | 0.00122   | 1.66730     | 0.00167      |                | 1.222             | 18.68      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 8.40   | Call       | Foreign Exchange Future | 2,880.46050 | 2.88046   | 2,651.49710 | 2.65150      |                | 2,880.460         | 17.72      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 8.40   | Put        | Foreign Exchange Future | 3.56050     | 0.00356   | 4.79710     | 0.00480      |                | 3.561             | 17.72      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 8.80   | Call       | Foreign Exchange Future | 2,484.79760 | 2.48480   | 2,257.25320 | 2.25725      |                | 2,484.798         | 16.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 8.80   | Put        | Foreign Exchange Future | 7.89760     | 0.00790   | 10.55320    | 0.01055      |                | 7.898             | 16.96      | 0.00          | 0                | 920.00        |
| \$ / R           | On | 15/09/2014 | 8.88   | Call       | Foreign Exchange Future | 2,406.10700 | 2.40611   | 2,178.93260 | 2.17893      |                | 2,406.107         | 16.81      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 8.88   | Put        | Foreign Exchange Future | 9.20700     | 0.00921   | 12.23260    | 0.01223      |                | 9.207             | 16.81      | 0.00          | 0                | 26,804.00     |
| \$ / R           | On | 15/09/2014 | 8.90   | Call       | Foreign Exchange Future | 2,386.46430 | 2.38646   | 2,159.36660 | 2.15937      |                | 2,386.464         | 16.77      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 8.90   | Put        | Foreign Exchange Future | 9.56430     | 0.00956   | 12.66660    | 0.01267      |                | 9.564             | 16.77      | 0.00          | 0                | 15,296.00     |
| \$ / R           | On | 15/09/2014 | 9.00   | Call       | Foreign Exchange Future | 2,288.44840 | 2.28845   | 2,061.76440 | 2.06176      |                | 2,288.448         | 16.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 9.00   | Put        | Foreign Exchange Future | 11.54840    | 0.01155   | 15.06440    | 0.01506      |                | 11.548            | 16.58      | 0.00          | 0                | 35,000.00     |
| \$ / R           | On | 15/09/2014 | 9.30   | Call       | Foreign Exchange Future | 1,996.15360 | 1.99615   | 1,771.76930 | 1.77177      |                | 1,996.154         | 15.89      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 9.30   | Put        | Foreign Exchange Future | 19.25360    | 0.01925   | 25.06930    | 0.02507      |                | 19.254            | 15.89      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 9.60   | Call       | Foreign Exchange Future | 1,708.25990 | 1.70826   | 1,487.76620 | 1.48777      |                | 1,708.260         | 15.18      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 9.60   | Put        | Foreign Exchange Future | 31.35990    | 0.03136   | 41.06620    | 0.04107      |                | 31.360            | 15.18      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 9.78   | Call       | Foreign Exchange Future | 1,538.62550 | 1.53863   | 1,321.49800 | 1.32150      |                | 1,538.625         | 14.76      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 9.78   | Put        | Foreign Exchange Future | 41.72550    | 0.04173   | 54.79800    | 0.05480      |                | 41.726            | 14.76      | 0.00          | 0                | 920.00        |
| \$ / R           | On | 15/09/2014 | 9.90   | Call       | Foreign Exchange Future | 1,427.22650 | 1.42723   | 1,212.89970 | 1.21290      |                | 1,427.226         | 14.47      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 9.90   | Put        | Foreign Exchange Future | 50.32650    | 0.05033   | 66.19970    | 0.06620      |                | 50.326            | 14.47      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.00  | Call       | Foreign Exchange Future | 1,335.62390 | 1.33562   | 1,125.85870 | 1.12586      |                | 1,335.624         | 14.24      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.00  | Put        | Foreign Exchange Future | 58.72390    | 0.05872   | 79.15870    | 0.07916      |                | 58.724            | 14.24      | 0.00          | 0                | 35,000.00     |
| \$ / R           | On | 15/09/2014 | 10.19  | Call       | Foreign Exchange Future | 1,166.76860 | 1.16677   | 970.62990   | 0.97063      |                | 1,166.769         | 13.88      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.19  | Put        | Foreign Exchange Future | 79.86860    | 0.07987   | 113.92990   | 0.11393      |                | 79.869            | 13.88      | 0.00          | 0                | 2,870.00      |
| \$ / R           | On | 15/09/2014 | 10.21  | Call       | Foreign Exchange Future | 1,149.94950 | 1.14995   | 954.86910   | 0.95487      |                | 1,149.949         | 13.87      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.21  | Put        | Foreign Exchange Future | 83.04950    | 0.08305   | 118.16910   | 0.11817      |                | 83.050            | 13.87      | 0.00          | 0                | 15,296.00     |
| \$ / R           | On | 15/09/2014 | 10.23  | Call       | Foreign Exchange Future | 1,133.22750 | 1.13323   | 939.22770   | 0.93923      |                | 1,133.228         | 13.87      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.23  | Put        | Foreign Exchange Future | 86.32750    | 0.08633   | 122.52770   | 0.12253      |                | 86.328            | 13.87      | 0.00          | 0                | 23,934.00     |
| \$ / R           | On | 15/09/2014 | 10.29  | Call       | Foreign Exchange Future | 1,083.66170 | 1.08366   | 893.01940   | 0.89302      |                | 1,083.662         | 13.86      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.29  | Put        | Foreign Exchange Future | 96.76170    | 0.09676   | 136.31940   | 0.13632      |                | 96.762            | 13.86      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.30  | Call       | Foreign Exchange Future | 1,075.48960 | 1.07549   | 885.42710   | 0.88543      |                | 1,075.490         | 13.86      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.30  | Put        | Foreign Exchange Future | 98.58960    | 0.09859   | 138.72710   | 0.13873      |                | 98.590            | 13.86      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.31  | Call       | Foreign Exchange Future | 1,067.34560 | 1.06735   | 877.86370   | 0.87786      |                | 1,067.346         | 13.85      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.31  | Put        | Foreign Exchange Future | 100.44560   | 0.10045   | 141.16370   | 0.14116      |                | 100.446           | 13.85      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.38  | Call       | Foreign Exchange Future | 1,011.08260 | 1.01108   | 825.81100   | 0.82581      |                | 1,011.083         | 13.84      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.38  | Put        | Foreign Exchange Future | 114.18260   | 0.11418   | 159.11100   | 0.15911      |                | 114.183           | 13.84      | 0.00          | 0                | 250.00        |
| \$ / R           | On | 15/09/2014 | 10.50  | Call       | Foreign Exchange Future | 917.85300   | 0.91785   | 740.35640   | 0.74036      |                | 917.853           | 13.82      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.50  | Put        | Foreign Exchange Future | 140.95300   | 0.14095   | 193.65640   | 0.19366      |                | 140.953           | 13.82      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On | 15/09/2014 | 10.55  | Call       | Foreign Exchange Future | 880.27350   | 0.88027   | 709.52780   | 0.70953      |                | 880.274           | 13.81      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.55  | Put        | Foreign Exchange Future | 153.37350   | 0.15337   | 212.82780   | 0.21283      |                | 153.374           | 13.81      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On | 15/09/2014 | 10.95  | Call       | Foreign Exchange Future | 623.61690   | 0.62362   | 499.95180   | 0.49995      |                | 623.617           | 14.21      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 10.95  | Put        | Foreign Exchange Future | 296.71690   | 0.29672   | 403.25180   | 0.40325      |                | 296.717           | 14.21      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 11.51  | Call       | Foreign Exchange Future | 387.05900   | 0.38706   | 310.34640   | 0.31035      |                | 387.059           | 15.56      | 0.00          | 0                | 250.00        |
| \$ / R           | On | 15/09/2014 | 11.51  | Put        | Foreign Exchange Future | 620.15900   | 0.62016   | 773.64640   | 0.77365      |                | 620.159           | 15.56      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 12.00  | Call       | Foreign Exchange Future | 261.53170   | 0.26153   | 211.71180   | 0.21171      |                | 261.532           | 16.90      | 0.00          | 0                | 42,500.00     |
| \$ / R           | On | 15/09/2014 | 12.00  | Put        | Foreign Exchange Future | 984.63170   | 0.98463   | 1,165.01180 | 1.16501      |                | 984.632           | 16.90      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 12.10  | Call       | Foreign Exchange Future | 242.43070   | 0.24243   | 196.73130   | 0.19673      |                | 242.431           | 17.18      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 12.10  | Put        | Foreign Exchange Future | 1,065.53070 | 1.06553   | 1,250.03130 | 1.25003      |                | 1,065.531         | 17.18      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 12.27  | Call       | Foreign Exchange Future | 213.79910   | 0.21380   | 173.96710   | 0.17397      |                | 213.799           | 17.66      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On | 15/09/2014 | 12.27  | Put        | Foreign Exchange Future | 1,206.89910 | 1.20690   | 1,397.26710 | 1.39727      |                | 1,206.899         | 17.66      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 12.35  | Call       | Foreign Exchange Future | 201.82130   | 0.20182   | 164.38540   | 0.16439      |                | 201.821           | 17.88      | 0.00          | 0                | 23,934.00     |
| \$ / R           | On | 15/09/2014 | 12.35  | Put        | Foreign Exchange Future | 1,274.92130 | 1.27492   | 1,467.68540 | 1.46769      |                | 1,274.921         | 17.88      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 12.39  | Call       | Foreign Exchange Future | 196.15830   | 0.19616   | 159.85560   | 0.15986      |                | 196.158           | 17.99      | 0.00          | 0                | 2,870.00      |
| \$ / R           | On | 15/09/2014 | 12.39  | Put        | Foreign Exchange Future | 1,309.25830 | 1.30926   | 1,503.15560 | 1.50316      |                | 1,309.258         | 17.99      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 | 12.44  | Call       | Foreign Exchange Future | 189.36900   | 0.18937   | 154.42390   | 0.15442      |                | 189.369           | 18.13      | 0.00          | 0                | 15,296.00     |
| \$ / R           | On | 15/09/2014 | 12.44  | Put        | Foreign Exchange Future | 1,352.46900 | 1.35247   | 1,547.72390 | 1.54772      |                | 1,352.469         | 18.13      | 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 | 12.60 | Call  | 169.31400   | 0.16931   | 138.62960    | 0.13863        | 169.314           | 18.57      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 |        | Foreign Exchange Future | 12.60 | Put   | 1,492.41400 | 1.49241   | 1,691.92960  | 1.69193        | 1,492.414         | 18.57      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 |        | Foreign Exchange Future | 12.75 | Call  | 152.96680   | 0.15297   | 125.77110    | 0.12577        | 152.967           | 18.98      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On | 15/09/2014 |        | Foreign Exchange Future | 12.75 | Put   | 1,626.06680 | 1.62607   | 1,829.07110  | 1.82907        | 1,626.067         | 18.98      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 |        | Foreign Exchange Future | 13.15 | Call  | 118.70250   | 0.11870   | 98.78280     | 0.09878        | 118.703           | 20.06      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 |        | Foreign Exchange Future | 13.15 | Put   | 1,991.80250 | 1.99180   | 2,202.08280  | 2.20208        | 1,991.803         | 20.06      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 |        | Foreign Exchange Future | 13.60 | Call  | 93.77690    | 0.09378   | 89.50950     | 0.08951        | 93.777            | 21.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 |        | Foreign Exchange Future | 13.60 | Put   | 2,416.87690 | 2.41688   | 2,642.80950  | 2.64281        | 2,416.877         | 21.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 |        | Foreign Exchange Future | 14.00 | Call  | 89.91310    | 0.08991   | 87.30200     | 0.08730        | 89.913            | 23.42      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/09/2014 |        | Foreign Exchange Future | 14.00 | Put   | 2,813.01310 | 2.81301   | 3,040.60200  | 3.04060        | 2,813.013         | 23.42      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 26/09/2014 |        | Any day expiry          |       |       | 11.29870    | 11.29870  | 11.06840     | 11.06840       |                   | 15.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 26/09/2014 |        | Any day expiry          | 10.80 | Call  | 736.27960   | 0.73628   | 598.66830    | 0.59867        | 736.280           | 13.94      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 26/09/2014 |        | Any day expiry          | 10.80 | Put   | 237.57960   | 0.23758   | 330.26830    | 0.33027        | 237.580           | 13.94      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 26/09/2014 |        | Any day expiry          | 13.10 | Call  | 135.88370   | 0.13588   | 113.52620    | 0.11353        | 135.884           | 19.84      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 26/09/2014 |        | Any day expiry          | 13.10 | Put   | 1,937.18370 | 1.93718   | 2,145.12620  | 2.14513        | 1,937.184         | 19.84      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 29/09/2014 |        | Any day expiry          |       |       | 11.30550    | 11.30550  | 11.07450     | 11.07450       |                   | 15.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 29/09/2014 |        | Any day expiry          | 8.30  | Call  | 3,009.03660 | 3.00904   | 2,779.18570  | 2.77919        | 3,009.037         | 17.80      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 29/09/2014 |        | Any day expiry          | 8.30  | Put   | 3.53660     | 0.00354   | 4.68570      | 0.00469        | 3.537             | 17.80      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On | 29/09/2014 |        | Any day expiry          | 10.96 | Call  | 654.05820   | 0.65406   | 529.28070    | 0.52928        | 654.058           | 14.28      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On | 29/09/2014 |        | Any day expiry          | 10.96 | Put   | 308.55820   | 0.30856   | 414.78070    | 0.41478        | 308.558           | 14.28      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 29/10/2014 |        | Any day expiry          |       |       | 11.37370    | 11.37370  | 11.13590     | 11.13590       |                   | 15.38      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 29/10/2014 |        | Any day expiry          | 10.80 | Call  | 827.45090   | 0.82745   | 681.39500    | 0.68139        | 827.451           | 14.12      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 29/10/2014 |        | Any day expiry          | 10.80 | Put   | 253.75090   | 0.25375   | 345.49500    | 0.34550        | 253.751           | 14.12      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 29/10/2014 |        | Any day expiry          | 13.33 | Call  | 159.20080   | 0.15920   | 134.96560    | 0.13497        | 159.201           | 20.16      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 29/10/2014 |        | Any day expiry          | 13.33 | Put   | 2,115.50080 | 2.11550   | 2,329.06560  | 2.32907        | 2,115.501         | 20.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 04/11/2014 |        | Any day expiry          |       |       | 11.38730    | 11.38730  | 11.14820     | 11.14820       |                   | 15.39      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 04/11/2014 |        | Any day expiry          | 10.16 | Call  | 1,324.35630 | 1.32436   | 1,119.40440  | 1.11940        | 1,324.356         | 14.15      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 04/11/2014 |        | Any day expiry          | 10.16 | Put   | 97.05630    | 0.09706   | 131.20440    | 0.13120        | 97.056            | 14.15      | 0.00          | 0                | 3,882.00      |
| \$ / R           | On | 04/11/2014 |        | Any day expiry          | 11.91 | Call  | 385.46940   | 0.38547   | 318.62180    | 0.31862        | 385.469           | 16.63      | 0.00          | 0                | 3,882.00      |
| \$ / R           | On | 04/11/2014 |        | Any day expiry          | 11.91 | Put   | 908.16940   | 0.90817   | 1,080.42180  | 1.08042        | 908.169           | 16.63      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 25/11/2014 |        | Any day expiry          |       |       | 11.43500    | 11.43500  | 11.19110     | 11.19110       |                   | 15.42      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 25/11/2014 |        | Any day expiry          | 10.80 | Call  | 898.91100   | 0.89891   | 746.35380    | 0.74635        | 898.911           | 14.21      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 25/11/2014 |        | Any day expiry          | 10.80 | Put   | 263.91100   | 0.26391   | 355.25380    | 0.35525        | 263.911           | 14.21      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 25/11/2014 |        | Any day expiry          | 13.61 | Call  | 169.81320   | 0.16981   | 153.09060    | 0.15309        | 169.813           | 20.60      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 25/11/2014 |        | Any day expiry          | 13.61 | Put   | 2,344.81320 | 2.34481   | 2,571.99060  | 2.57199        | 2,344.813         | 20.60      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future |       |       | 11.47360    | 11.47360  | 11.22590     | 11.22590       |                   | 15.65      | 53,352,240.00 | 4,650            | 33,370.00     |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 8.00  | Call  | 3,479.76810 | 3.47977   | 3,233.81950  | 3.23382        | 3,479.768         | 18.61      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 8.00  | Put   | 6.16810     | 0.00617   | 7.91950      | 0.00792        | 6.168             | 18.61      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 8.45  | Call  | 3,035.28920 | 3.03529   | 2,790.26650  | 2.79027        | 3,035.289         | 17.64      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 8.45  | Put   | 11.68920    | 0.01169   | 14.36650     | 0.01437        | 11.689            | 17.64      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 8.50  | Call  | 2,986.06310 | 2.98606   | 2,741.22780  | 2.74123        | 2,986.063         | 17.52      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 8.50  | Put   | 12.46310    | 0.01246   | 15.32780     | 0.01533        | 12.463            | 17.52      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 8.55  | Call  | 2,936.88420 | 2.93688   | 2,692.24910  | 2.69225        | 2,936.884         | 17.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 8.55  | Put   | 13.28420    | 0.01328   | 16.34910     | 0.01635        | 13.284            | 17.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.00  | Call  | 2,496.93910 | 2.49694   | 2,254.81570  | 2.25482        | 2,496.939         | 16.30      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.00  | Put   | 23.33910    | 0.02334   | 28.91570     | 0.02892        | 23.339            | 16.30      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.09  | Call  | 2,409.66830 | 2.40967   | 2,169.06080  | 2.16906        | 2,409.668         | 16.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.09  | Put   | 26.06830    | 0.02607   | 33.16080     | 0.03316        | 26.068            | 16.08      | 0.00          | 0                | 1,402.00      |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.44  | Call  | 2,075.99010 | 2.07599   | 1,841.26780  | 1.84127        | 2,075.990         | 15.44      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.44  | Put   | 42.39010    | 0.04239   | 55.36780     | 0.05537        | 42.390            | 15.44      | 0.00          | 0                | 13,326.00     |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.50  | Call  | 2,019.78480 | 2.01978   | 1,786.16450  | 1.78616        | 2,019.785         | 15.35      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.50  | Put   | 46.18480    | 0.04618   | 60.26450     | 0.06026        | 46.185            | 15.35      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.56  | Call  | 1,963.87360 | 1.96387   | 1,731.43310  | 1.73143        | 1,963.874         | 15.26      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.56  | Put   | 50.27360    | 0.05027   | 65.53310     | 0.06553        | 50.274            | 15.26      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.60  | Call  | 1,926.77420 | 1.92677   | 1,695.16610  | 1.69517        | 1,926.774         | 15.20      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.60  | Put   | 53.17420    | 0.05317   | 69.26610     | 0.06927        | 53.174            | 15.20      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.78  | Call  | 1,761.71460 | 1.76171   | 1,534.33500  | 1.53434        | 1,761.715         | 14.92      | 0.00          | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put              | MTM   | Yield | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.78  | Put   | 68.11460    | 0.06811   | 88.43500     | 0.08844        | 68.115            | 14.92      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.88  | Call  | 1,671.49810 | 1.67150   | 1,446.84100  | 1.44684        | 1,671.498         | 14.77      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 9.88  | Put   | 77.89810    | 0.07790   | 100.94100    | 0.10094        | 77.898            | 14.77      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.00 | Call  | 1,564.82760 | 1.56483   | 1,343.82100  | 1.34382        | 1,564.828         | 14.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.00 | Put   | 91.22760    | 0.09123   | 117.92100    | 0.11792        | 91.228            | 14.59      | 0.00          | 0                | 17,500.00     |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.05 | Call  | 1,520.93580 | 1.52094   | 1,301.58370  | 1.30158        | 1,520.936         | 14.51      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.05 | Put   | 97.33580    | 0.09734   | 125.68370    | 0.12568        | 97.336            | 14.51      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.38 | Call  | 1,242.42370 | 1.24242   | 1,049.33150  | 1.04933        | 1,242.424         | 14.07      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.38 | Put   | 148.82370   | 0.14882   | 203.43150    | 0.20343        | 148.824           | 14.07      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.50 | Call  | 1,152.66760 | 1.15267   | 967.10400    | 0.96710        | 1,152.668         | 14.14      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.50 | Put   | 179.06760   | 0.17907   | 241.20400    | 0.24120        | 179.068           | 14.14      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.55 | Call  | 1,116.41970 | 1.11642   | 934.09810    | 0.93410        | 1,116.420         | 14.17      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.55 | Put   | 192.81970   | 0.19282   | 258.19810    | 0.25820        | 192.820           | 14.17      | 0.00          | 0                | 900.00        |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.70 | Call  | 1,011.87260 | 1.01187   | 839.58450    | 0.83958        | 1,011.873         | 14.26      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.70 | Put   | 238.27260   | 0.23827   | 313.68450    | 0.31368        | 238.273           | 14.26      | 0.00          | 0                | 1,902.00      |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.75 | Call  | 978.45110   | 0.97845   | 812.52920    | 0.81253        | 978.451           | 14.30      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.75 | Put   | 254.85110   | 0.25485   | 336.62920    | 0.33663        | 254.851           | 14.30      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.82 | Call  | 932.87950   | 0.93288   | 776.07030    | 0.77607        | 932.879           | 14.34      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.82 | Put   | 279.27950   | 0.27928   | 370.17030    | 0.37017        | 279.280           | 14.34      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.93 | Call  | 864.17050   | 0.86417   | 722.04980    | 0.72205        | 864.171           | 14.41      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.93 | Put   | 320.57050   | 0.32057   | 426.14980    | 0.42615        | 320.570           | 14.41      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.96 | Call  | 846.61410   | 0.84661   | 707.99310    | 0.70799        | 846.614           | 14.44      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 10.96 | Put   | 333.01410   | 0.33301   | 442.09310    | 0.44209        | 333.014           | 14.44      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.00 | Call  | 825.22730   | 0.82523   | 689.68700    | 0.68969        | 825.227           | 14.53      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.00 | Put   | 351.62730   | 0.35163   | 463.78700    | 0.46379        | 351.627           | 14.53      | 0.00          | 0                | 42,500.00     |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.10 | Call  | 774.05380   | 0.77405   | 646.05930    | 0.64606        | 774.054           | 14.75      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.10 | Put   | 400.45380   | 0.40045   | 520.15930    | 0.52016        | 400.454           | 14.75      | 0.00          | 0                | 4,955.00      |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.11 | Call  | 769.11550   | 0.76912   | 641.86240    | 0.64186        | 769.116           | 14.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.11 | Put   | 405.51550   | 0.40552   | 525.96240    | 0.52596        | 405.516           | 14.78      | 0.00          | 0                | 7,471.00      |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.20 | Call  | 726.06680   | 0.72607   | 605.36730    | 0.60537        | 726.067           | 14.98      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.20 | Put   | 452.46680   | 0.45247   | 579.46730    | 0.57947        | 452.467           | 14.98      | 0.00          | 0                | 250.00        |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.50 | Call  | 599.93580   | 0.59994   | 499.87880    | 0.49988        | 599.936           | 15.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 11.50 | Put   | 626.33580   | 0.62634   | 773.97880    | 0.77398        | 626.336           | 15.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.00 | Call  | 441.30440   | 0.44130   | 369.20080    | 0.36920        | 441.304           | 16.80      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.00 | Put   | 967.70440   | 0.96770   | 1,143.30080  | 1.14330        | 967.704           | 16.80      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.01 | Call  | 438.68050   | 0.43868   | 367.07270    | 0.36707        | 438.681           | 16.82      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.01 | Put   | 975.08050   | 0.97508   | 1,151.17270  | 1.15117        | 975.081           | 16.82      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.29 | Call  | 372.90940   | 0.37291   | 313.46460    | 0.31346        | 372.909           | 17.47      | 0.00          | 0                | 1,402.00      |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.29 | Put   | 1,189.30940 | 1.18931   | 1,377.56460  | 1.37756        | 1,189.309         | 17.47      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.50 | Call  | 331.87580   | 0.33188   | 279.61030    | 0.27961        | 331.876           | 17.97      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 12.50 | Put   | 1,358.27580 | 1.35828   | 1,553.71030  | 1.55371        | 1,358.276         | 17.97      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.00 | Call  | 254.81730   | 0.25482   | 216.24140    | 0.21624        | 254.817           | 19.10      | 0.00          | 0                | 47,455.00     |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.00 | Put   | 1,781.21730 | 1.78122   | 1,990.34140  | 1.99034        | 1,781.217         | 19.10      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.06 | Call  | 247.22490   | 0.24722   | 210.05300    | 0.21005        | 247.225           | 19.24      | 0.00          | 0                | 7,471.00      |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.06 | Put   | 1,833.62490 | 1.83362   | 2,044.15300  | 2.04415        | 1,833.625         | 19.24      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.24 | Call  | 226.27000   | 0.22627   | 192.97770    | 0.19298        | 226.270           | 19.64      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.24 | Put   | 1,992.67000 | 1.99267   | 2,207.07770  | 2.20708        | 1,992.670         | 19.64      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.26 | Call  | 224.09970   | 0.22410   | 191.21070    | 0.19121        | 224.100           | 19.69      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.26 | Put   | 2,010.49970 | 2.01050   | 2,225.31070  | 2.22531        | 2,010.500         | 19.69      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.60 | Call  | 191.43920   | 0.19144   | 169.49260    | 0.16949        | 191.439           | 20.45      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 13.60 | Put   | 2,317.83920 | 2.31784   | 2,543.59260  | 2.54359        | 2,317.839         | 20.45      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 14.20 | Call  | 167.60730   | 0.16761   | 160.50680    | 0.16051        | 167.607           | 22.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 14.20 | Put   | 2,894.00730 | 2.89401   | 3,134.60680  | 3.13461        | 2,894.007         | 22.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 14.23 | Call  | 167.15920   | 0.16716   | 160.23710    | 0.16024        | 167.159           | 22.72      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 14.23 | Put   | 2,923.55920 | 2.92356   | 3,164.33710  | 3.16434        | 2,923.559         | 22.72      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 14.84 | Call  | 161.44510   | 0.16145   | 140.76050    | 0.14076        | 161.445           | 25.30      | 0.00          | 0                | 900.00        |
| \$ / R           | On | 12/12/2014 |        | Foreign Exchange Future | 14.84 | Put   | 3,527.84510 | 3.52785   | 3,754.86050  | 3.75486        | 3,527.845         | 25.30      | 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 |
|------------------|---------------|-------------------------|-------|-------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 15/12/2014 | Any day expiry          |       | 11.48040    | 11.48040  |           | 11.23210     | 11.23210       |                   | 15.64      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/12/2014 | Any day expiry          | 10.80 | 952.86020   | 0.95286   |           | 791.91250    | 0.79191        | 952.860           | 14.31      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/12/2014 | Any day expiry          | 10.80 | 272.46020   | 0.27246   |           | 359.81250    | 0.35981        | 272.460           | 14.31      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 13.80 | 178.89930   | 0.17890   |           | 166.27710    | 0.16628        | 178.899           | 20.87      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 13.80 | 2,498.49930 | 2.49850   |           | 2,734.17710  | 2.73418        | 2,498.499         | 20.87      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/01/2015 | Any day expiry          |       | 11.57670    | 11.57670  |           | 11.32640     | 11.32640       |                   | 15.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/01/2015 | Any day expiry          | 10.80 | 1,067.42370 | 1.06742   |           | 900.95940    | 0.90096        | 1,067.424         | 14.53      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/01/2015 | Any day expiry          | 10.80 | 290.72370   | 0.29072   |           | 374.55940    | 0.37456        | 290.724           | 14.53      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          | 14.27 | 214.38840   | 0.21439   |           | 207.11950    | 0.20712        | 214.388           | 22.24      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          | 14.27 | 2,907.68840 | 2.90769   |           | 3,150.71950  | 3.15072        | 2,907.688         | 22.24      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/02/2015 | Any day expiry          |       | 11.63740    | 11.63740  |           | 11.38690     | 11.38690       |                   | 16.00      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/02/2015 | Any day expiry          | 10.80 | 1,138.21360 | 1.13821   |           | 969.02170    | 0.96902        | 1,138.214         | 14.64      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/02/2015 | Any day expiry          | 10.80 | 300.81360   | 0.30081   |           | 382.12170    | 0.38212        | 300.814           | 14.64      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          | 14.50 | 241.96370   | 0.24196   |           | 225.88240    | 0.22588        | 241.964           | 22.88      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          | 14.50 | 3,104.56370 | 3.10456   |           | 3,338.98240  | 3.33898        | 3,104.564         | 22.88      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future |       | 11.67860    | 11.67860  |           | 11.42800     | 11.42800       |                   | 16.19      | 0.00          | 0                | 50.00         |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.10 | 139.91500   | 0.13992   |           | 169.70670    | 0.16971        | 139.915           | 14.93      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.10 | 1,718.51500 | 1.71851   |           | 1,497.70670  | 1.49771        | 1,718.515         | 14.93      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.90 | 1,122.29350 | 1.12229   |           | 959.04040    | 0.95904        | 1,122.294         | 14.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.90 | 343.69350   | 0.34369   |           | 431.04040    | 0.43104        | 343.693           | 14.78      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.99 | 1,067.59120 | 1.06759   |           | 914.60810    | 0.91461        | 1,067.591         | 14.86      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.99 | 378.99120   | 0.37899   |           | 476.60810    | 0.47661        | 378.991           | 14.86      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.00 | 1,061.64190 | 1.06164   |           | 909.81040    | 0.90981        | 1,061.642         | 14.87      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.00 | 383.04190   | 0.38304   |           | 481.81040    | 0.48181        | 383.042           | 14.87      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.01 | 1,055.71380 | 1.05571   |           | 905.04010    | 0.90504        | 1,055.714         | 14.88      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.01 | 387.11380   | 0.38711   |           | 487.04010    | 0.48704        | 387.114           | 14.88      | 0.00          | 0                | 0.00          |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 14.20 | 262.64060   | 0.26264   |           | 251.62590    | 0.25163        | 262.641           | 21.33      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 14.20 | 2,784.04060 | 2.78404   |           | 3,023.62590  | 3.02363        | 2,784.041         | 21.33      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/03/2015 | Any day expiry          |       | 11.70330    | 11.70330  |           | 11.45300     | 11.45300       |                   | 16.21      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/03/2015 | Any day expiry          | 10.80 | 1,214.25000 | 1.21425   |           | 1,043.42380  | 1.04342        | 1,214.250         | 14.75      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/03/2015 | Any day expiry          | 10.80 | 310.95000   | 0.31095   |           | 390.42380    | 0.39042        | 310.950           | 14.75      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/03/2015 | Any day expiry          | 14.85 | 260.97390   | 0.26097   |           | 250.87310    | 0.25087        | 260.974           | 23.61      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/03/2015 | Any day expiry          | 14.85 | 3,407.67390 | 3.40767   |           | 3,647.87310  | 3.64787        | 3,407.674         | 23.61      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/04/2015 | Any day expiry          |       | 11.78170    | 11.78170  |           | 11.53210     | 11.53210       |                   | 16.46      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/04/2015 | Any day expiry          | 10.80 | 1,300.88080 | 1.30088   |           | 1,129.45130  | 1.12945        | 1,300.881         | 14.88      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/04/2015 | Any day expiry          | 10.80 | 319.18080   | 0.31918   |           | 397.35130    | 0.39735        | 319.181           | 14.88      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 15.15 | 287.10010   | 0.28710   |           | 257.82940    | 0.25783        | 287.100           | 24.15      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 15.15 | 3,655.40010 | 3.65540   |           | 3,875.72940  | 3.87573        | 3,655.400         | 24.15      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/05/2015 | Any day expiry          |       | 11.85270    | 11.85270  |           | 11.60370     | 11.60370       |                   | 16.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/05/2015 | Any day expiry          | 10.80 | 1,377.96400 | 1.37796   |           | 1,205.90950  | 1.20591        | 1,377.964         | 14.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/05/2015 | Any day expiry          | 10.80 | 325.26400   | 0.32526   |           | 402.20950    | 0.40221        | 325.264           | 14.96      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 15.48 | 303.07970   | 0.30308   |           | 260.44130    | 0.26044        | 303.080           | 24.61      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 15.48 | 3,930.37970 | 3.93038   |           | 4,136.74130  | 4.13674        | 3,930.380         | 24.61      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/06/2015 | Foreign Exchange Future |       | 11.89930    | 11.89930  |           | 11.65070     | 11.65070       |                   | 16.68      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/06/2015 | Foreign Exchange Future | 11.79 | 920.52150   | 0.92052   |           | 810.26820    | 0.81027        | 920.521           | 16.47      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/06/2015 | Foreign Exchange Future | 11.79 | 811.22150   | 0.81122   |           | 949.56820    | 0.94957        | 811.221           | 16.47      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/06/2015 | Foreign Exchange Future | 11.80 | 916.70540   | 0.91671   |           | 806.80230    | 0.80680        | 916.705           | 16.49      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/06/2015 | Foreign Exchange Future | 11.80 | 817.40540   | 0.81741   |           | 956.10230    | 0.95610        | 817.405           | 16.49      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/06/2015 | Foreign Exchange Future | 11.81 | 912.90900   | 0.91291   |           | 803.35440    | 0.80335        | 912.909           | 16.51      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/06/2015 | Foreign Exchange Future | 11.81 | 823.60900   | 0.82361   |           | 962.65440    | 0.96265        | 823.609           | 16.51      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/06/2015 | Any day expiry          |       | 11.92620    | 11.92620  |           | 11.67790     | 11.67790       |                   | 16.70      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/06/2015 | Any day expiry          | 10.80 | 1,456.57760 | 1.45658   |           | 1,284.30090  | 1.28430        | 1,456.578         | 15.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/06/2015 | Any day expiry          | 10.80 | 330.37760   | 0.33038   |           | 406.40090    | 0.40640        | 330.378           | 15.02      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 15.88 | 285.87410   | 0.28587   |           | 248.78480    | 0.24878        | 285.874           | 24.31      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 15.88 | 4,239.67410 | 4.23967   |           | 4,450.88480  | 4.45088        | 4,239.674         | 24.31      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2015 | Any day expiry          |       | 12.00710    | 12.00710  |           | 11.75940     | 11.75940       |                   | 16.88      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2015 | Any day expiry          | 10.80 | 1,540.49940 | 1.54050   |           | 1,368.58590  | 1.36859        | 1,540.499         | 15.03      | 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 29/07/2015 | Any day expiry          | 10.80  | Put        | 333.39940    | 0.33340   |           | 409.18590    | 0.40919        | 333.399           | 15.03      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 16.15  | Call       | 299.37250    | 0.29937   |           | 259.94510    | 0.25995        | 299.373           | 24.32      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 16.15  | Put        | 4,442.27250  | 4.44227   |           | 4,650.54510  | 4.65055        | 4,442.273         | 24.32      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/08/2015 | Any day expiry          |        |            | 12.07810     | 12.07810  |           | 11.83110     | 11.83110       |                   | 17.03      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/08/2015 | Any day expiry          | 10.80  | Call       | 1,619.38540  | 1.61939   |           | 1,442.07210  | 1.44207        | 1,619.385         | 15.17      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/08/2015 | Any day expiry          | 10.80  | Put        | 341.28540    | 0.34129   |           | 410.97210    | 0.41097        | 341.285           | 15.17      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 16.50  | Call       | 299.03590    | 0.29904   |           | 256.01550    | 0.25602        | 299.036           | 24.35      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 16.50  | Put        | 4,720.93590  | 4.72094   |           | 4,924.91550  | 4.92492        | 4,720.936         | 24.35      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/09/2015 | Any day expiry          |        |            | 12.15650     | 12.15650  |           | 11.91020     | 11.91020       |                   | 17.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/09/2015 | Any day expiry          | 10.80  | Call       | 1,702.79140  | 1.70279   |           | 1,521.56090  | 1.52156        | 1,702.791         | 15.24      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/09/2015 | Any day expiry          | 10.80  | Put        | 346.29140    | 0.34629   |           | 411.36090    | 0.41136        | 346.291           | 15.24      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 16.80  | Call       | 297.51780    | 0.29752   |           | 255.70980    | 0.25571        | 297.518           | 24.10      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 16.80  | Put        | 4,941.01780  | 4.94102   |           | 5,145.50980  | 5.14551        | 4,941.018         | 24.10      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/10/2015 | Any day expiry          |        |            | 12.23000     | 12.23000  |           | 11.98440     | 11.98440       |                   | 17.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/10/2015 | Any day expiry          | 10.80  | Call       | 1,780.65360  | 1.78065   |           | 1,594.82160  | 1.59482        | 1,780.654         | 15.30      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/10/2015 | Any day expiry          | 10.80  | Put        | 350.65360    | 0.35065   |           | 410.42160    | 0.41042        | 350.654           | 15.30      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 16.98  | Call       | 309.86900    | 0.30987   |           | 274.89860    | 0.27490        | 309.869           | 23.95      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 16.98  | Put        | 5,059.86900  | 5.05987   |           | 5,270.49860  | 5.27050        | 5,059.869         | 23.95      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/11/2015 | Any day expiry          |        |            | 12.29860     | 12.29860  |           | 12.05360     | 12.05360       |                   | 17.28      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/11/2015 | Any day expiry          | 10.80  | Call       | 1,852.03360  | 1.85203   |           | 1,666.66200  | 1.66666        | 1,852.034         | 15.33      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/11/2015 | Any day expiry          | 10.80  | Put        | 353.43360    | 0.35343   |           | 413.06200    | 0.41306        | 353.434           | 15.33      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45  | Call       | 297.32210    | 0.29732   |           | 257.59850    | 0.25760        | 297.322           | 24.01      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45  | Put        | 5,448.72210  | 5.44872   |           | 5,653.99850  | 5.65400        | 5,448.722         | 24.01      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          |        |            | 12.36230     | 12.36230  |           | 12.11780     | 12.11780       |                   | 17.32      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80  | Call       | 1,917.86150  | 1.91786   |           | 1,732.46170  | 1.73246        | 1,917.861         | 15.35      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80  | Put        | 355.56150    | 0.35556   |           | 414.66170    | 0.41466        | 355.562           | 15.35      | 0.00          | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 11.14  | Call       | 1,688.92220  | 1.68892   |           | 1,532.18310  | 1.53218        | 1,688.922         | 15.43      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 11.14  | Put        | 466.62220    | 0.46662   |           | 554.38310    | 0.55438        | 466.622           | 15.43      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87  | Call       | 282.08630    | 0.28209   |           | 249.37530    | 0.24938        | 282.086           | 23.90      | 0.00          | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87  | Put        | 5,789.78630  | 5.78979   |           | 6,001.57530  | 6.00158        | 5,789.786         | 23.90      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 25/03/2014 | Any day expiry          |        |            | 10.95360     | 10.95360  |           | 10.73190     | 10.73190       |                   | 13.05      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 25/03/2014 | Any day expiry          | 10.75  | Call       | 21,720.07010 | 0.21720   |           | 6,382.24260  | 0.06382        | 21,720.070        | 14.89      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 25/03/2014 | Any day expiry          | 10.75  | Put        | 1,360.07010  | 0.01360   |           | 8,192.24260  | 0.08192        | 1,360.070         | 14.89      | 0.00          | 0                | 50.00         |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          |        |            | 11.02360     | 11.02360  |           | 10.80430     | 10.80430       |                   | 13.63      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          | 11.39  | Call       | 10,075.98720 | 0.10076   |           | 6,266.84180  | 0.06267        | 10,075.987        | 15.18      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          | 11.39  | Put        | 46,715.98720 | 0.46716   |           | 64,836.84180 | 0.64837        | 46,715.987        | 15.18      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          | 11.40  | Call       | 9,867.63900  | 0.09868   |           | 6,145.71130  | 0.06146        | 9,867.639         | 15.22      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          | 11.40  | Put        | 47,507.63900 | 0.47508   |           | 65,715.71130 | 0.65716        | 47,507.639        | 15.22      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          | 11.41  | Put        | 48,303.58440 | 0.48304   |           | 66,597.07900 | 0.66597        | 48,303.584        | 15.26      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 05/05/2014 | Any day expiry          | 11.41  | Call       | 9,663.58440  | 0.09664   |           | 6,027.07900  | 0.06027        | 9,663.584         | 15.26      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future |        |            | 11.09360     | 11.09360  |           | 10.86960     | 10.86960       |                   | 14.20      | 7,000,061.60  | 631              | 1,309.00      |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.69  | Call       | 52,896.42070 | 0.52896   |           | 38,572.02240 | 0.38572        | 52,896.421        | 13.48      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.69  | Put        | 12,536.42070 | 0.12536   |           | 20,612.02240 | 0.20612        | 12,536.421        | 13.48      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.70  | Put        | 12,865.85940 | 0.12866   |           | 21,068.95300 | 0.21069        | 12,865.859        | 13.49      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.70  | Call       | 52,225.85940 | 0.52226   |           | 38,028.95300 | 0.38029        | 52,225.859        | 13.49      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.71  | Call       | 51,561.01780 | 0.51561   |           | 37,491.65070 | 0.37492        | 51,561.018        | 13.51      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.71  | Put        | 13,201.01780 | 0.13201   |           | 21,531.65070 | 0.21532        | 13,201.018        | 13.51      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.93  | Call       | 38,354.55190 | 0.38355   |           | 27,192.78790 | 0.27193        | 38,354.552        | 13.90      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.93  | Put        | 21,994.55190 | 0.21995   |           | 33,232.78790 | 0.33233        | 21,994.552        | 13.90      | 0.00          | 0                | 250.00        |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future |        |            | 11.27690     | 11.27690  |           | 11.04670     | 11.04670       |                   | 14.99      | 0.00          | 0                | 82.00         |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future | 10.64  | Call       | 81,460.94590 | 0.81461   |           | 65,668.82760 | 0.65669        | 81,460.946        | 13.79      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future | 10.64  | Put        | 17,770.94590 | 0.17771   |           | 24,998.82760 | 0.24999        | 17,770.946        | 13.79      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future | 10.65  | Call       | 80,747.61160 | 0.80748   |           | 65,102.58500 | 0.65103        | 80,747.612        | 13.79      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future | 10.65  | Put        | 18,057.61160 | 0.18058   |           | 25,432.58500 | 0.25433        | 18,057.612        | 13.79      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future | 10.66  | Call       | 80,037.30440 | 0.80037   |           | 64,540.49780 | 0.64540        | 80,037.304        | 13.79      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future | 10.66  | Put        | 18,347.30440 | 0.18347   |           | 25,870.49780 | 0.25870        | 18,347.304        | 13.79      | 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 | 12/12/2014 |        |            | Foreign Exchange Future |              | 11.47360  |              | 11.47360     |                | 11.22590          |            | 11.22590      | 15.65            | 0.00          | 0         | 0.00      |
| \$ / R MAXI      | On | 12/12/2014 | 11.34  | Call       | Foreign Exchange Future | 66,400.38350 | 0.66400   | 55,322.36290 | 0.55322      |                | 66,400.383        | 15.29      | 0.00          | 0                | 0             | 0.00      |           |
| \$ / R MAXI      | On | 12/12/2014 | 11.34  | Put        | Foreign Exchange Future | 53,040.38350 | 0.53040   | 66,732.36290 | 0.66732      |                | 53,040.383        | 15.29      | 0.00          | 0                | 0             | 0.00      |           |
| \$ / R MAXI      | On | 12/12/2014 | 11.35  | Call       | Foreign Exchange Future | 65,978.85280 | 0.65979   | 54,970.41740 | 0.54970      |                | 65,978.853        | 15.32      | 0.00          | 0                | 0             | 0.00      |           |
| \$ / R MAXI      | On | 12/12/2014 | 11.35  | Put        | Foreign Exchange Future | 53,618.85280 | 0.53619   | 67,380.41740 | 0.67380      |                | 53,618.853        | 15.32      | 0.00          | 0                | 0             | 0.00      |           |
| \$ / R MAXI      | On | 12/12/2014 | 11.36  | Call       | Foreign Exchange Future | 65,560.56820 | 0.65561   | 54,621.02400 | 0.54621      |                | 65,560.568        | 15.34      | 0.00          | 0                | 0             | 0.00      |           |
| \$ / R MAXI      | On | 12/12/2014 | 11.36  | Put        | Foreign Exchange Future | 54,200.56820 | 0.54201   | 68,031.02400 | 0.68031      |                | 54,200.568        | 15.34      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 |        |            | Foreign Exchange Future |              | 18.28860  |              | 18.28860     |                | 18.05710          |            | 18.05710      | 13.85            | 14,265,108.00 | 780       | 36,639.00 |
| £ / R            | On | 13/06/2014 | 15.00  | Call       | Foreign Exchange Future | 3,296.42960  | 3.29643   | 3,066.30060  | 3.06630      |                | 3,296.430         | 18.86      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 15.00  | Put        | Foreign Exchange Future | 7,82960      | 0.00783   | 9.20060      | 0.00920      |                | 7.830             | 18.86      | 0.00          | 0                | 0             | 1,123.00  |           |
| £ / R            | On | 13/06/2014 | 16.04  | Call       | Foreign Exchange Future | 2,267.82770  | 2.26783   | 2,040.52650  | 2.04053      |                | 2,267.828         | 15.32      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 16.04  | Put        | Foreign Exchange Future | 19,22770     | 0.01923   | 23.42650     | 0.02343      |                | 19.228            | 15.32      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 16.05  | Call       | Foreign Exchange Future | 2,258.00780  | 2.25801   | 2,030.75580  | 2.03076      |                | 2,258.008         | 15.28      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 16.05  | Put        | Foreign Exchange Future | 19,40780     | 0.01941   | 23.65580     | 0.02366      |                | 19.408            | 15.28      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 16.06  | Put        | Foreign Exchange Future | 19,58920     | 0.01959   | 23.88870     | 0.02389      |                | 19.589            | 15.25      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 16.06  | Call       | Foreign Exchange Future | 2,248.18920  | 2.24819   | 2,020.98870  | 2.02099      |                | 2,248.189         | 15.25      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 16.50  | Put        | Foreign Exchange Future | 31,23680     | 0.03124   | 44.65400     | 0.04465      |                | 31.237            | 13.87      | 0.00          | 0                | 0             | 1,123.00  |           |
| £ / R            | On | 13/06/2014 | 16.50  | Call       | Foreign Exchange Future | 1,819.83680  | 1.81984   | 1,601.75400  | 1.60175      |                | 1,819.837         | 13.87      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 16.65  | Call       | Foreign Exchange Future | 1,679.30530  | 1.67931   | 1,464.55280  | 1.46455      |                | 1,679.305         | 13.72      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 16.65  | Put        | Foreign Exchange Future | 40,70530     | 0.04071   | 57.45280     | 0.05745      |                | 40.705            | 13.72      | 0.00          | 0                | 0             | 18,000.00 |           |
| £ / R            | On | 13/06/2014 | 16.88  | Put        | Foreign Exchange Future | 60,12480     | 0.06012   | 83.29790     | 0.08330      |                | 60.125            | 13.49      | 0.00          | 0                | 0             | 50.00     |           |
| £ / R            | On | 13/06/2014 | 16.88  | Call       | Foreign Exchange Future | 1,468.72480  | 1.46872   | 1,260.39790  | 1.26040      |                | 1,468.725         | 13.49      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 17.20  | Call       | Foreign Exchange Future | 1,188.74330  | 1.18874   | 995.15470    | 0.99515      |                | 1,188.743         | 13.17      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 17.20  | Put        | Foreign Exchange Future | 100,14330    | 0.10014   | 138.05470    | 0.13805      |                | 100.143           | 13.17      | 0.00          | 0                | 0             | 7,500.00  |           |
| £ / R            | On | 13/06/2014 | 17.90  | Call       | Foreign Exchange Future | 688,31990    | 0.68832   | 554.85320    | 0.55485      |                | 688.320           | 13.46      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 17.90  | Put        | Foreign Exchange Future | 299,71990    | 0.29972   | 397.75320    | 0.39775      |                | 299.720           | 13.46      | 0.00          | 0                | 0             | 4,000.00  |           |
| £ / R            | On | 13/06/2014 | 18.45  | Put        | Foreign Exchange Future | 583,79600    | 0.58380   | 730.36150    | 0.73036      |                | 583.796           | 14.11      | 0.00          | 0                | 0             | 400.00    |           |
| £ / R            | On | 13/06/2014 | 18.45  | Call       | Foreign Exchange Future | 422,39600    | 0.42240   | 337.46150    | 0.33746      |                | 422.396           | 14.11      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 19.55  | Call       | Foreign Exchange Future | 155,50840    | 0.15551   | 122.03280    | 0.12203      |                | 155.508           | 15.96      | 0.00          | 0                | 0             | 5,667.00  |           |
| £ / R            | On | 13/06/2014 | 19.55  | Put        | Foreign Exchange Future | 1,416.90840  | 1.41691   | 1,614.93280  | 1.61493      |                | 1,416.908         | 15.96      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 13/06/2014 | 19.80  | Call       | Foreign Exchange Future | 123,00210    | 0.12300   | 96.71690     | 0.09672      |                | 123.002           | 16.33      | 0.00          | 0                | 0             | 12,000.00 |           |
| £ / R            | On | 13/06/2014 | 19.80  | Put        | Foreign Exchange Future | 1,634.40210  | 1.63440   | 1,839.61690  | 1.83962      |                | 1,634.402         | 16.33      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 15/09/2014 |        |            | Foreign Exchange Future |              | 18.57730  |              | 18.57730     |                | 18.33820          |            | 18.33820      | 14.42            | 0.00          | 0         | 8,741.00  |
| £ / R            | On | 15/09/2014 | 16.84  | Put        | Foreign Exchange Future | 118,34930    | 0.11835   | 150.26820    | 0.15027      |                | 118.349           | 13.11      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 15/09/2014 | 16.84  | Call       | Foreign Exchange Future | 1,855.64930  | 1.85565   | 1,648.46820  | 1.64847      |                | 1,855.649         | 13.11      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 15/09/2014 | 16.85  | Call       | Foreign Exchange Future | 1,847.28350  | 1.84728   | 1,640.45480  | 1.64045      |                | 1,847.284         | 13.12      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 15/09/2014 | 16.85  | Put        | Foreign Exchange Future | 119,98350    | 0.11998   | 152.25480    | 0.15225      |                | 119.984           | 13.12      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 15/09/2014 | 16.86  | Call       | Foreign Exchange Future | 1,838.93440  | 1.83893   | 1,632.46040  | 1.63246      |                | 1,838.934         | 13.12      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 15/09/2014 | 16.86  | Put        | Foreign Exchange Future | 121,63440    | 0.12163   | 154.26040    | 0.15426      |                | 121.634           | 13.12      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 12/12/2014 |        |            | Foreign Exchange Future |              | 18.88650  |              | 18.88650     |                | 18.62130          |            | 18.62130      | 14.96            | 0.00          | 0         | 5,460.00  |
| £ / R            | On | 12/12/2014 | 17.54  | Call       | Foreign Exchange Future | 1,692.44490  | 1.69244   | 1,495.21960  | 1.49522      |                | 1,692.445         | 13.79      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 12/12/2014 | 17.54  | Put        | Foreign Exchange Future | 345,94490    | 0.34594   | 413.91960    | 0.41392      |                | 345.945           | 13.79      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 12/12/2014 | 17.55  | Put        | Foreign Exchange Future | 348,94550    | 0.34895   | 417.29980    | 0.41730      |                | 348.946           | 13.79      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 12/12/2014 | 17.55  | Call       | Foreign Exchange Future | 1,685.44550  | 1.68545   | 1,488.59980  | 1.48860      |                | 1,685.445         | 13.79      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 12/12/2014 | 17.56  | Call       | Foreign Exchange Future | 1,678.45850  | 1.67846   | 1,482.00350  | 1.48200      |                | 1,678.459         | 13.79      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 12/12/2014 | 17.56  | Put        | Foreign Exchange Future | 351,95850    | 0.35196   | 420.70350    | 0.42070      |                | 351.958           | 13.79      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 12/12/2014 | 18.50  | Call       | Foreign Exchange Future | 1,131.16070  | 1.13116   | 990.56560    | 0.99057      |                | 1,131.161         | 14.51      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 12/12/2014 | 18.50  | Put        | Foreign Exchange Future | 744,66070    | 0.74466   | 869.26560    | 0.86927      |                | 744.661           | 14.51      | 0.00          | 0                | 0             | 500.00    |           |
| £ / R            | On | 23/01/2015 |        |            | Any day expiry          |              | 19.03020  |              | 19.03020     |                | 18.76180          |            | 18.76180      | 15.08            | 0.00          | 0         | 0.00      |
| £ / R            | On | 23/01/2015 | 18.22  | Call       | Any day expiry          | 1,429.43850  | 1.42944   | 1,272.40500  | 1.27240      |                | 1,429.439         | 14.22      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 23/01/2015 | 18.22  | Put        | Any day expiry          | 619,23850    | 0.61924   | 730.60500    | 0.73061      |                | 619.238           | 14.22      | 0.00          | 0                | 0             | 9,605.00  |           |
| £ / R            | On | 23/01/2015 | 18.50  | Put        | Any day expiry          | 756,93960    | 0.75694   | 880.63690    | 0.88064      |                | 756.940           | 14.53      | 0.00          | 0                | 0             | 4,700.00  |           |
| £ / R            | On | 23/01/2015 | 18.50  | Call       | Any day expiry          | 1,287.13960  | 1.28714   | 1,142.43690  | 1.14244      |                | 1,287.140         | 14.53      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 23/01/2015 | 18.63  | Put        | Any day expiry          | 825,62230    | 0.82562   | 954.86040    | 0.95486      |                | 825.622           | 14.67      | 0.00          | 0                | 0             | 4,697.00  |           |
| £ / R            | On | 23/01/2015 | 18.63  | Call       | Any day expiry          | 1,225.82230  | 1.22582   | 1,086.66040  | 1.08666      |                | 1,225.822         | 14.67      | 0.00          | 0                | 0             | 0.00      |           |
| £ / R            | On | 23/01/2015 | 19.09  | Call       | Any day expiry          | 1,031.91440  | 1.03191   | 912.70960    | 0.91271      |                | 1,031.914         | 15.19      | 0.00          | 0                | 0             | 0.00      |           |

| Contract Details |               |                         | Strike | Call / Put | MTM Yield   | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility    | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-----------|-------------|--------------|----------------|-------------------|---------------|---------------|------------------|---------------|
| £ / R            | On 23/01/2015 | Any day expiry          | 19.09  | Put        | 1,091.71440 | 1.09171   | 1,240.90960 | 1.24091      | 1,091.714      | 15.19             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.10  | Call       | 1,028.10600 | 1.02811   | 909.29560   | 0.90930      | 1,028.106      | 15.20             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.10  | Put        | 1,097.90600 | 1.09791   | 1,247.49560 | 1.24750      | 1,097.906      | 15.20             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.11  | Call       | 1,024.31280 | 1.02431   | 905.89580   | 0.90590      | 1,024.313      | 15.21             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 19.11  | Put        | 1,104.11280 | 1.10411   | 1,254.09580 | 1.25410      | 1,104.113      | 15.21             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.04  | Call       | 521.71680   | 0.52172   | 457.37200   | 0.45737      | 521.717        | 17.49             | 0.00          | 0             | 9,605.00         |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.04  | Put        | 2,531.51680 | 2.53152   | 2,735.57200 | 2.73557      | 2,531.517      | 17.49             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.70  | Call       | 415.88910   | 0.41589   | 364.30880   | 0.36431      | 415.889        | 18.13             | 0.00          | 0             | 4,700.00         |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.70  | Put        | 3,085.68910 | 3.08569   | 3,302.50880 | 3.30251      | 3,085.689      | 18.13             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.72  | Call       | 413.10730   | 0.41311   | 361.86320   | 0.36186      | 413.107        | 18.15             | 0.00          | 0             | 4,697.00         |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.72  | Put        | 3,102.90730 | 3.10291   | 3,320.06320 | 3.32006      | 3,102.907      | 18.15             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 19.20390    | 19.20390  | 18.93720    | 18.93720     |                | 15.25             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.29  | Call       | 1,128.06770 | 1.12807   | 1,012.44640 | 1.01245      | 1,128.068      | 15.34             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.29  | Put        | 1,214.16770 | 1.21417   | 1,365.24640 | 1.36525      | 1,214.168      | 15.34             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.30  | Call       | 1,124.33220 | 1.12433   | 1,009.07400 | 1.00907      | 1,124.332      | 15.36             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.30  | Put        | 1,220.43220 | 1.22043   | 1,371.87400 | 1.37187      | 1,220.432      | 15.36             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.31  | Call       | 1,120.61810 | 1.12062   | 1,005.71430 | 1.00571      | 1,120.618      | 15.37             | 0.00          | 0             | 0.00             |               |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.31  | Put        | 1,226.71810 | 1.22672   | 1,378.51430 | 1.37851      | 1,226.718      | 15.37             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future |        |            | 0.10837     | 0.10837   | 0.10707     | 0.10707      |                | 14.50             | 2,709.23      | 25            | 15,594.00        |               |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.09   | Call       | 1,844.75670 | 0.01845   | 1,715.61000 | 0.01716      | 1,844.757      | 19.27             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.09   | Put        | 7.85670     | 0.00008   | 8.71000     | 0.00009      | 7.857          | 19.27             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.10   | Call       | 882.26640   | 0.00882   | 769.94780   | 0.00770      | 882.266        | 14.50             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.10   | Put        | 45.36640    | 0.00045   | 63.04780    | 0.00063      | 45.366         | 14.50             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.11   | Call       | 266.20480   | 0.00266   | 221.06850   | 0.00221      | 266.205        | 16.25             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future | 0.11   | Put        | 429.30480   | 0.00429   | 514.16850   | 0.00514      | 429.305        | 16.25             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 15/09/2014 | Foreign Exchange Future |        |            | 0.11022     | 0.11022   | 0.10887     | 0.10887      |                | 15.57             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 15/09/2014 | Foreign Exchange Future | 0.10   | Call       | 1,138.67900 | 0.01139   | 1,022.30300 | 0.01022      | 1,138.679      | 15.57             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 15/09/2014 | Foreign Exchange Future | 0.10   | Put        | 116.37900   | 0.00116   | 134.90300   | 0.00135      | 116.379        | 15.57             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 15/09/2014 | Foreign Exchange Future | 0.11   | Call       | 533.39100   | 0.00533   | 463.87910   | 0.00464      | 533.391        | 16.98             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 15/09/2014 | Foreign Exchange Future | 0.11   | Put        | 511.09100   | 0.00511   | 576.47910   | 0.00576      | 511.091        | 16.98             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 15/09/2014 | Foreign Exchange Future | 0.12   | Call       | 251.66750   | 0.00252   | 217.18640   | 0.00217      | 251.668        | 19.37             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 15/09/2014 | Foreign Exchange Future | 0.12   | Put        | 1,229.36750 | 0.01229   | 1,329.78640 | 0.01330      | 1,229.368      | 19.37             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 0.11435     | 0.11435   | 0.11282     | 0.11282      |                | 16.91             | 0.00          | 0             | 50.00            |               |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future | 0.09   | Call       | 2,496.78300 | 0.02497   | 2,337.31420 | 0.02337      | 2,496.783      | 17.09             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future | 0.09   | Put        | 61.88300    | 0.00062   | 55.71420    | 0.00056      | 61.883         | 17.09             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future | 0.10   | Call       | 1,651.70560 | 0.01652   | 1,494.28460 | 0.01494      | 1,651.706      | 16.91             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future | 0.10   | Put        | 216.80560   | 0.00217   | 212.68460   | 0.00213      | 216.806        | 16.91             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future | 0.11   | Call       | 1,026.87670 | 0.01027   | 897.16950   | 0.00897      | 1,026.877      | 17.79             | 0.00          | 0             | 0.00             |               |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future | 0.11   | Put        | 591.97670   | 0.00592   | 615.56950   | 0.00616      | 591.977        | 17.79             | 0.00          | 0             | 0.00             |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future |        |            | 15.27840    | 15.27840  | 15.11600    | 15.11600     |                | 13.42             | 71,945,985.60 | 4,709         | 89,968.00        |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.79  | Call       | 1,507.59160 | 1.50759   | 1,352.60070 | 1.35260      | 1,507.592      | 12.95             | 0.00          | 0             | 0.00             |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.79  | Put        | 19.19160    | 0.01919   | 26.60070    | 0.02660      | 19.192         | 12.95             | 0.00          | 0             | 0.00             |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.80  | Call       | 1,498.11450 | 1.49811   | 1,343.31710 | 1.34332      | 1,498.115      | 12.95             | 0.00          | 0             | 0.00             |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.80  | Put        | 19.71450    | 0.01971   | 27.31710    | 0.02732      | 19.715         | 12.95             | 0.00          | 0             | 27,500.00        |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.81  | Put        | 20.25030    | 0.02025   | 28.04960    | 0.02805      | 20.250         | 12.95             | 0.00          | 0             | 0.00             |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.81  | Call       | 1,488.65030 | 1.48865   | 1,334.04960 | 1.33405      | 1,488.650      | 12.95             | 0.00          | 0             | 0.00             |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.85  | Call       | 1,450.91630 | 1.45092   | 1,297.14550 | 1.29715      | 1,450.916      | 12.94             | 0.00          | 0             | 0.00             |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.85  | Put        | 22.51630    | 0.02252   | 31.14550    | 0.03115      | 22.516         | 12.94             | 0.00          | 0             | 8,800.00         |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.15  | Call       | 1,175.71490 | 1.17571   | 1,030.45340 | 1.03045      | 1,175.715      | 12.85             | 0.00          | 0             | 0.00             |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.15  | Put        | 47.31490    | 0.04731   | 64.45340    | 0.06445      | 47.315         | 12.85             | 0.00          | 0             | 8,800.00         |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.40  | Call       | 960.44660   | 0.96045   | 826.77870   | 0.82678      | 960.447        | 12.77             | 0.00          | 0             | 0.00             |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.40  | Put        | 82.04660    | 0.08205   | 110.77870   | 0.11078      | 82.047         | 12.77             | 0.00          | 0             | 10,000.00        |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.85  | Call       | 629.37370   | 0.62937   | 525.43640   | 0.52544      | 629.374        | 13.01             | 0.00          | 0             | 0.00             |               |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.85  | Put        | 200.97370   | 0.20097   | 259.43640   | 0.25944      | 200.974        | 13.01             | 0.00          | 0             | 5,000.00         |               |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| € / R            | On 13/06/2014 | Foreign Exchange Future | 16.35  | Call       | 126.98280   |       | 0.12698   |           | 106.29790    | 0.10630        | 126.983           | 15.97      | 0.00          | 0                | 4,200.00      |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 16.35  | Put        | 1,198.58280 |       | 1.19858   |           | 1,340.29790  | 1.34030        | 1,198.583         | 15.97      | 0.00          | 0                | 0.00          |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 16.40  | Call       | 120.93520   |       | 0.12094   |           | 101.38040    | 0.10138        | 120.935           | 16.11      | 0.00          | 0                | 12,500.00     |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 16.40  | Put        | 1,242.53520 |       | 1.24254   |           | 1,385.38040  | 1.38538        | 1,242.535         | 16.11      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future |        |            | 15.52980    |       | 15.52980  |           | 15.36160     | 15.36160       |                   | 14.11      | 248,476.80    | 16               | 13,366.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.30  | Call       | 1,376.02000 |       | 1.37602   |           | 1,238.57100  | 1.23857        | 1,376.020         | 13.42      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.30  | Put        | 146.22000   |       | 0.14622   |           | 176.97100    | 0.17697        | 146.220           | 13.42      | 0.00          | 0                | 650.00        |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.33  | Call       | 1,351.81360 |       | 1.35181   |           | 1,215.33860  | 1.21534        | 1,351.814         | 13.40      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.33  | Put        | 152.01360   |       | 0.15201   |           | 183.73860    | 0.18374        | 152.014           | 13.40      | 0.00          | 0                | 800.00        |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.34  | Call       | 1,343.78390 |       | 1.34378   |           | 1,207.63980  | 1.20764        | 1,343.784         | 13.40      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.34  | Put        | 153.98390   |       | 0.15398   |           | 186.03980    | 0.18604        | 153.984           | 13.40      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.35  | Call       | 1,335.77410 |       | 1.33577   |           | 1,199.95980  | 1.19996        | 1,335.774         | 13.39      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.35  | Put        | 155.97410   |       | 0.15597   |           | 188.35980    | 0.18836        | 155.974           | 13.39      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.36  | Call       | 1,327.78410 |       | 1.32778   |           | 1,192.30490  | 1.19230        | 1,327.784         | 13.39      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.36  | Put        | 157.98410   |       | 0.15798   |           | 190.70490    | 0.19070        | 157.984           | 13.39      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 16.34  | Put        | 1,174.41910 |       | 1.17442   |           | 1,302.42280  | 1.30242        | 1,174.419         | 15.63      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 16.34  | Call       | 364.21910   |       | 0.36422   |           | 324.02280    | 0.32402        | 364.219           | 15.63      | 0.00          | 0                | 800.00        |
| € / R            | On 12/12/2014 | Foreign Exchange Future |        |            | 15.80160    |       | 15.80160  |           | 15.61170     | 15.61170       |                   | 14.87      | 0.00          | 0                | 5,300.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.69  | Call       | 2,211.95280 |       | 2.21195   |           | 2,040.53750  | 2.04054        | 2,211.953         | 14.05      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.69  | Put        | 100.35280   |       | 0.10035   |           | 118.83750    | 0.11884        | 100.353           | 14.05      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.70  | Put        | 101.52780   |       | 0.10153   |           | 120.17380    | 0.12017        | 101.528           | 14.05      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.70  | Call       | 2,203.12780 |       | 2.20313   |           | 2,031.87380  | 2.03187        | 2,203.128         | 14.05      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.71  | Call       | 2,194.31150 |       | 2.19431   |           | 2,023.22240  | 2.02322        | 2,194.311         | 14.04      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.71  | Put        | 102.71150   |       | 0.10271   |           | 121.52240    | 0.12152        | 102.711           | 14.04      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 16.08570    |       | 16.08570  |           | 15.89480     | 15.89480       |                   | 15.22      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.94  | Call       | 1,557.58940 |       | 1.55759   |           | 1,419.21800  | 1.41922        | 1,557.589         | 14.10      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.94  | Put        | 411.88940   |       | 0.41189   |           | 464.41800    | 0.46442        | 411.889           | 14.10      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.95  | Put        | 415.35720   |       | 0.41536   |           | 468.18230    | 0.46818        | 415.357           | 14.11      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.95  | Call       | 1,551.05720 |       | 1.55106   |           | 1,412.98230  | 1.41298        | 1,551.057         | 14.11      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.96  | Call       | 1,544.54350 |       | 1.54454   |           | 1,406.76540  | 1.40677        | 1,544.544         | 14.11      | 0.00          | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.96  | Put        | 418.84350   |       | 0.41884   |           | 471.96540    | 0.47197        | 418.843           | 14.11      | 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          |
| AL12             | On 08/05/2014 | Index Future            |        |            | 477.54500   |       | 477.54500 |           | 479.80200    | 479.80200      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 07/08/2014 | Index Future            |        |            | 484.54800   |       | 484.54800 |           | 486.00000    | 486.00000      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 06/11/2014 | Index Future            |        |            | 491.99300   |       | 491.99300 |           | 494.30000    | 494.30000      |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 08/05/2014 | Index Future            |        |            | 408.38200   |       | 408.38200 |           | 409.83600    | 409.83600      |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 07/08/2014 | Index Future            |        |            | 414.37000   |       | 414.37000 |           | 415.85100    | 415.85100      |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 08/05/2014 | Index Future            |        |            | 479.11400   |       | 479.11400 |           | 481.11000    | 481.11000      |                   |            | 0.00          | 0                | 1.00          |
| AL7T             | On 07/08/2014 | Index Future            |        |            | 486.14000   |       | 486.14000 |           | 488.17200    | 488.17200      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 08/05/2014 | Index Future            |        |            | 437.02600   |       | 437.02600 |           | 438.77900    | 438.77900      |                   |            | 0.00          | 0                | 704.00        |
| ALBI             | On 07/08/2014 | Index Future            |        |            | 443.43500   |       | 443.43500 |           | 445.22000    | 445.22000      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 06/11/2014 | Index Future            |        |            | 450.24900   |       | 450.24900 |           | 452.05800    | 452.05800      |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future |        |            | 9.96410     |       | 9.96410   |           | 9.84030      | 9.84030        |                   | 11.91      | 17,636,457.00 | 1,770            | 6,855.00      |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.20   | Call       | 789.12010   |       | 0.78912   |           | 675.29420    | 0.67529        | 789.120           | 12.50      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.20   | Put        | 25.02010    |       | 0.02502   |           | 34.99420     | 0.03499        | 25.020            | 12.50      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.70   | Call       | 378.35180   |       | 0.37835   |           | 299.37750    | 0.29938        | 378.352           | 11.72      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.70   | Put        | 114.25180   |       | 0.11425   |           | 159.07750    | 0.15908        | 114.252           | 11.72      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.89   | Call       | 265.20670   |       | 0.26521   |           | 203.43910    | 0.20344        | 265.207           | 11.84      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.89   | Put        | 191.10670   |       | 0.19111   |           | 253.13910    | 0.25314        | 191.107           | 11.84      | 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 | 9.90   | Call       | 259.95690   |       | 0.25996     |           | 199.27950    | 0.19928        | 259.957           | 11.85      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.90   | Put        | 195.85690   |       | 0.19586     |           | 258.97950    | 0.25898        | 195.857           | 11.85      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.91   | Call       | 254.77980   |       | 0.25478     |           | 195.19000    | 0.19519        | 254.780           | 11.85      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.91   | Put        | 200.67980   |       | 0.20068     |           | 264.89000    | 0.26489        | 200.680           | 11.85      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 10.70  | Put        | 775.90200   |       | 0.77590     |           | 885.32160    | 0.88532        | 775.902           | 12.87      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 10.70  | Call       | 40.00200    |       | 0.04000     |           | 25.62160     | 0.02562        | 40.002            | 12.87      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future |        |            | 10.06440    |       | 10.06440    |           | 9.93750      | 9.93750        |                   | 12.01      | 0.00          | 0                | 11,298.00     |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.54   | Call       | 652.91050   |       | 0.65291     |           | 561.74460    | 0.56174        | 652.911           | 11.90      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.54   | Put        | 128.51050   |       | 0.12851     |           | 164.24460    | 0.16424        | 128.510           | 11.90      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.55   | Call       | 645.73560   |       | 0.64574     |           | 555.10910    | 0.55511        | 645.736           | 11.90      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.55   | Put        | 131.33560   |       | 0.13134     |           | 167.60910    | 0.16761        | 131.336           | 11.90      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.56   | Put        | 134.18820   |       | 0.13419     |           | 171.01740    | 0.17102        | 134.188           | 11.91      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.56   | Call       | 638.58820   |       | 0.63859     |           | 548.51740    | 0.54852        | 638.588           | 11.91      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future |        |            | 10.17890    |       | 10.17890    |           | 10.03810     | 10.03810       |                   | 12.17      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.45   | Put        | 141.77130   |       | 0.14177     |           | 174.95350    | 0.17495        | 141.771           | 12.15      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.45   | Call       | 870.67130   |       | 0.87067     |           | 763.05350    | 0.76305        | 870.671           | 12.15      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.59   | Call       | 767.30830   |       | 0.76731     |           | 667.01000    | 0.66701        | 767.308           | 12.07      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.59   | Put        | 178.40830   |       | 0.17841     |           | 218.91000    | 0.21891        | 178.408           | 12.07      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.60   | Call       | 760.16700   |       | 0.76017     |           | 660.60680    | 0.66061        | 760.167           | 12.07      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.60   | Put        | 181.26700   |       | 0.18127     |           | 222.50680    | 0.22251        | 181.267           | 12.07      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.61   | Call       | 753.06190   |       | 0.75306     |           | 654.23890    | 0.65424        | 753.062           | 12.06      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.61   | Put        | 184.16190   |       | 0.18416     |           | 226.13890    | 0.22614        | 184.162           | 12.06      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.05  | Call       | 486.58150   |       | 0.48658     |           | 412.62300    | 0.41262        | 486.582           | 12.15      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.05  | Put        | 357.68150   |       | 0.35768     |           | 424.52300    | 0.42452        | 357.682           | 12.15      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.75  | Call       | 229.19680   |       | 0.22920     |           | 192.13560    | 0.19214        | 229.197           | 12.88      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.75  | Put        | 800.29680   |       | 0.80030     |           | 904.03560    | 0.90404        | 800.297           | 12.88      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future |        |            | 10.29310    |       | 10.29310    |           | 10.15220     | 10.15220       |                   | 12.35      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future | 9.99   | Call       | 657.99840   |       | 0.65800     |           | 576.07180    | 0.57607        | 657.998           | 12.23      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future | 9.99   | Put        | 354.89840   |       | 0.35490     |           | 413.87180    | 0.41387        | 354.898           | 12.23      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future | 10.00  | Put        | 359.32910   |       | 0.35933     |           | 418.74520    | 0.41875        | 359.329           | 12.23      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future | 10.00  | Call       | 652.42910   |       | 0.65243     |           | 570.94520    | 0.57095        | 652.429           | 12.23      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future | 10.01  | Call       | 646.89280   |       | 0.64689     |           | 565.85160    | 0.56585        | 646.893           | 12.24      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future | 10.01  | Put        | 363.79280   |       | 0.36379     |           | 423.65160    | 0.42365        | 363.793           | 12.24      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future |        |            | 9.83640     |       | 9.83640     |           | 9.69740      | 9.69740        |                   | 13.91      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.84   | Call       | 261.43650   |       | 0.26144     |           | 207.61000    | 0.20761        | 261.437           | 13.90      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.84   | Put        | 265.03650   |       | 0.26504     |           | 350.21000    | 0.35021        | 265.037           | 13.90      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.85   | Call       | 256.79240   |       | 0.25679     |           | 204.12910    | 0.20413        | 256.792           | 13.91      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.85   | Put        | 270.39240   |       | 0.27039     |           | 356.72910    | 0.35673        | 270.392           | 13.91      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.86   | Call       | 252.58350   |       | 0.25258     |           | 200.70120    | 0.20070        | 252.583           | 13.94      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future | 9.86   | Put        | 276.18350   |       | 0.27618     |           | 363.30120    | 0.36330        | 276.183           | 13.94      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 15/09/2014 | Foreign Exchange Future |        |            | 9.97690     |       | 9.97690     |           | 9.83340      | 9.83340        |                   | 14.11      | 0.00          | 0                | 75.00         |
| CAD/ R           | On 15/09/2014 | Foreign Exchange Future | 9.99   | Call       | 386.56760   |       | 0.38657     |           | 326.45020    | 0.32645        | 386.568           | 14.10      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 15/09/2014 | Foreign Exchange Future | 9.99   | Put        | 399.66760   |       | 0.39967     |           | 483.05020    | 0.48305        | 399.668           | 14.10      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 15/09/2014 | Foreign Exchange Future | 10.00  | Call       | 382.22760   |       | 0.38223     |           | 322.93710    | 0.32294        | 382.228           | 14.11      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 15/09/2014 | Foreign Exchange Future | 10.00  | Put        | 405.32760   |       | 0.40533     |           | 489.53710    | 0.48954        | 405.328           | 14.11      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 15/09/2014 | Foreign Exchange Future | 10.01  | Put        | 411.28990   |       | 0.41129     |           | 496.05820    | 0.49606        | 411.290           | 14.14      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 15/09/2014 | Foreign Exchange Future | 10.01  | Call       | 378.18990   |       | 0.37819     |           | 319.45820    | 0.31946        | 378.190           | 14.14      | 0.00          | 0                | 0.00          |
| CF CANDO CAFC    | On 12/12/2014 | Can-Do Future           |        |            | 293.83040   |       | 293.83040   |           | -196.86150   | -196.86150     |                   |            | 0.00          | 0                | 1,942.00      |
| CF CANDO CAFE    | On 12/12/2014 | Can-Do Future           |        |            | 954.97100   |       | 954.97100   |           | 827.73330    | 827.73330      |                   |            | 0.00          | 0                | 26,600.00     |
| CF CANDO CAFH    | On 12/12/2014 | Can-Do Future           |        |            | 1,039.96310 |       | 1,039.96310 |           | 903.95680    | 903.95680      |                   |            | 0.00          | 0                | 3,784.00      |
| CF CANDO CAFJ    | On 12/12/2014 | Can-Do Future           |        |            | 656.34660   |       | 656.34660   |           | 525.90460    | 525.90460      |                   |            | 0.00          | 0                | 4,362.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CF CANDO CAFK    | On 12/12/2014 | Can-Do Future           |        |            | 919.00190   |       | 919.00190 |           | 793.69280    | 793.69280      |                   |            | 0.00          | 0                | 1,871.00      |
| CF CANDO CAFM    | On 15/09/2014 | Can-Do Future           |        |            | 125.29140   |       | 125.29140 |           | 104.72390    | 104.72390      |                   |            | 0.00          | 0                | 5,000.00      |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future |        |            | 12.54170    |       | 12.54170  |           | 12.43210     | 12.43210       |                   | 14.10      | 0.00          | 0                | 2,820.00      |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.59  | Call       | 999.51670   |       | 0.99952   |           | 898.29590    | 0.89830        | 999.517           | 13.92      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.59  | Put        | 47.81670    |       | 0.04782   |           | 56.19590     | 0.05620        | 47.817            | 13.92      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.60  | Call       | 990.59010   |       | 0.99059   |           | 889.44430    | 0.88944        | 990.590           | 13.90      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.60  | Put        | 48.89010    |       | 0.04889   |           | 57.34430     | 0.05734        | 48.890            | 13.90      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.61  | Call       | 981.68450   |       | 0.98168   |           | 880.61450    | 0.88061        | 981.684           | 13.88      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future | 11.61  | Put        | 49.98450    |       | 0.04998   |           | 58.51450     | 0.05851        | 49.984            | 13.88      | 0.00          | 0                | 0.00          |
| CHF / R          | On 15/09/2014 | Foreign Exchange Future |        |            | 12.76040    |       | 12.76040  |           | 12.64630     | 12.64630       |                   | 14.81      | 0.00          | 0                | 0.00          |
| CHF / R          | On 15/09/2014 | Foreign Exchange Future | 12.99  | Call       | 443.21220   |       | 0.44321   |           | 392.39960    | 0.39240        | 443.212           | 15.31      | 0.00          | 0                | 0.00          |
| CHF / R          | On 15/09/2014 | Foreign Exchange Future | 12.99  | Put        | 672.81220   |       | 0.67281   |           | 736.09960    | 0.73610        | 672.812           | 15.31      | 0.00          | 0                | 0.00          |
| CHF / R          | On 15/09/2014 | Foreign Exchange Future | 13.00  | Call       | 439.83990   |       | 0.43984   |           | 389.34680    | 0.38935        | 439.840           | 15.33      | 0.00          | 0                | 0.00          |
| CHF / R          | On 15/09/2014 | Foreign Exchange Future | 13.00  | Put        | 679.43990   |       | 0.67944   |           | 743.04680    | 0.74305        | 679.440           | 15.33      | 0.00          | 0                | 0.00          |
| CHF / R          | On 15/09/2014 | Foreign Exchange Future | 13.01  | Call       | 436.49420   |       | 0.43649   |           | 386.31930    | 0.38632        | 436.494           | 15.35      | 0.00          | 0                | 0.00          |
| CHF / R          | On 15/09/2014 | Foreign Exchange Future | 13.01  | Put        | 686.09420   |       | 0.68609   |           | 750.01930    | 0.75002        | 686.094           | 15.35      | 0.00          | 0                | 0.00          |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future |        |            | 13.24510    |       | 13.24510  |           | 13.11320     | 13.11320       |                   | 16.14      | 0.00          | 0                | 125.00        |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future | 12.99  | Call       | 952.88430   |       | 0.95288   |           | 867.90020    | 0.86790        | 952.884           | 15.75      | 0.00          | 0                | 0.00          |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future | 12.99  | Put        | 697.78430   |       | 0.69778   |           | 744.70020    | 0.74470        | 697.784           | 15.75      | 0.00          | 0                | 0.00          |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future | 13.00  | Call       | 948.47420   |       | 0.94847   |           | 863.71910    | 0.86372        | 948.474           | 15.77      | 0.00          | 0                | 0.00          |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future | 13.00  | Put        | 703.37420   |       | 0.70337   |           | 750.51910    | 0.75052        | 703.374           | 15.77      | 0.00          | 0                | 0.00          |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future | 13.01  | Call       | 944.08520   |       | 0.94409   |           | 859.55880    | 0.85956        | 944.085           | 15.78      | 0.00          | 0                | 0.00          |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future | 13.01  | Put        | 708.98520   |       | 0.70899   |           | 756.35880    | 0.75636        | 708.985           | 15.78      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future |        |            | 1.78260     |       | 1.78260   |           | 1.75310      | 1.75310        |                   | 14.05      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.69   | Call       | 1,078.07820 |       | 0.10781   |           | 854.64850    | 0.08546        | 1,078.078         | 14.35      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.69   | Put        | 152.07820   |       | 0.01521   |           | 223.64850    | 0.02236        | 152.078           | 14.35      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.70   | Call       | 1,001.16070 |       | 0.10012   |           | 786.93070    | 0.07869        | 1,001.161         | 14.30      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.70   | Put        | 175.16070   |       | 0.01752   |           | 255.93070    | 0.02559        | 175.161           | 14.30      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.71   | Call       | 926.83140   |       | 0.09268   |           | 722.31920    | 0.07223        | 926.831           | 14.25      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future | 1.71   | Put        | 200.83140   |       | 0.02008   |           | 291.31920    | 0.02913        | 200.831           | 14.25      | 0.00          | 0                | 0.00          |
| CNH / R          | On 15/09/2014 | Foreign Exchange Future |        |            | 1.80740     |       | 1.80740   |           | 1.77710      | 1.77710        |                   | 14.74      | 0.00          | 0                | 0.00          |
| CNH / R          | On 15/09/2014 | Foreign Exchange Future | 1.99   | Call       | 265.20740   |       | 0.02652   |           | 216.80400    | 0.02168        | 265.207           | 16.95      | 0.00          | 0                | 0.00          |
| CNH / R          | On 15/09/2014 | Foreign Exchange Future | 1.99   | Put        | 2,091.20740 |       | 0.20912   |           | 2,345.80400  | 0.23458        | 2,091.207         | 16.95      | 0.00          | 0                | 0.00          |
| CNH / R          | On 15/09/2014 | Foreign Exchange Future | 2.00   | Call       | 251.30430   |       | 0.02513   |           | 205.32270    | 0.02053        | 251.304           | 17.08      | 0.00          | 0                | 0.00          |
| CNH / R          | On 15/09/2014 | Foreign Exchange Future | 2.00   | Put        | 2,177.30430 |       | 0.21773   |           | 2,434.32270  | 0.24343        | 2,177.304         | 17.08      | 0.00          | 0                | 0.00          |
| CNH / R          | On 15/09/2014 | Foreign Exchange Future | 2.01   | Call       | 237.75560   |       | 0.02378   |           | 194.29640    | 0.01943        | 237.756           | 17.19      | 0.00          | 0                | 0.00          |
| CNH / R          | On 15/09/2014 | Foreign Exchange Future | 2.01   | Put        | 2,263.75560 |       | 0.22638   |           | 2,523.29640  | 0.25233        | 2,263.756         | 17.19      | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             |        |            | 115.60190   |       | 115.60190 |           | 115.60190    | 115.60190      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 113.99 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 113.99 | Call       | 1,611.90000 |       | 1.61190   |           | 1,611.90000  | 1.61190        | 1,611.900         |            | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 114.00 | Call       | 1,601.90000 |       | 1.60190   |           | 1,601.90000  | 1.60190        | 1,601.900         |            | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 114.00 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 114.01 | Call       | 1,591.90000 |       | 1.59190   |           | 1,591.90000  | 1.59190        | 1,591.900         |            | 0.00          | 0                | 0.00          |
| EL28             | On 08/05/2014 | Bond Future             | 114.01 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future             |        |            | 117.31106   |       | 117.31106 |           | 117.31268    | 117.31268      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future             | 113.99 | Call       | 3,321.06000 |       | 3.32106   |           | 3,322.68000  | 3.32268        | 3,321.060         |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future             | 113.99 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future             | 114.00 | Call       | 3,311.06000 |       | 3.31106   |           | 3,312.68000  | 3.31268        | 3,311.060         |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future             | 114.00 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future             | 114.01 | Call       | 3,301.06000 |       | 3.30106   |           | 3,302.68000  | 3.30268        | 3,301.060         |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future             | 114.01 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put         | MTM    | Yield     | MarkPrice     | Spot Rate | Previous MTM  | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|---------------|-----------|---------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ES18A            | On 20/04/2018 | Price Contribution |        | 100.00000 | 100.00000     |           | 100.00000     | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES23A            | On 25/01/2023 | Price Contribution |        | 100.00000 | 100.00000     |           | 100.00000     | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution |        | 100.00000 | 100.00000     |           | 100.00000     | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        |        | 9.81275   | 81.31014      |           | 9.76819       | 81.63425       |                   |            | 0.00          | 0                | 6,292.00      |
| ES33             | On 08/05/2014 | Bond Future        | 9.54   | Call      | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        | 9.54   | Put       | 2,016.07000   | 2.01607   | 1,691.96000   | 1.69196        | 2,016.070         |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        | 9.55   | Call      | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        | 9.55   | Put       | 1,940.78000   | 1.94078   | 1,616.67000   | 1.61667        | 1,940.780         |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        | 9.56   | Call      | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future        | 9.56   | Put       | 1,865.59000   | 1.86559   | 1,541.48000   | 1.54148        | 1,865.590         |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        |        | 9.91827   | 82.39366      |           | 9.87208       | 82.72379       |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.14  | Call      | 1,555.68000   | 1.55568   | 1,885.81000   | 1.88581        | 1,555.680         |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.14  | Put       | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.15  | Call      | 1,624.72000   | 1.62472   | 1,954.85000   | 1.95485        | 1,624.720         |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.15  | Put       | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.16  | Call      | 1,693.67000   | 1.69367   | 2,023.80000   | 2.02380        | 1,693.670         |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future        | 10.16  | Put       | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        |        | 10.02175  | 79.87654      |           | 9.97412       | 80.21118       |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.29  | Call      | 1,844.37000   | 1.84437   | 2,179.01000   | 2.17901        | 1,844.370         |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.29  | Put       | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.30  | Put       | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.30  | Call      | 1,911.83000   | 1.91183   | 2,246.47000   | 2.24647        | 1,911.830         |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.31  | Call      | 1,979.19000   | 1.97919   | 2,313.83000   | 2.31383        | 1,979.190         |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future        | 10.31  | Put       | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution |        | 100.00000 | 100.00000     |           | 100.00000     | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 08/05/2014 | GOVI               |        | 435.89900 | 435.89900     |           | 437.63000     | 437.63000      |                   |            | 0.00          | 0                | 313.00        |
| 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       | 60,910.00000  | 6.09100   | 43,600.00000  | 4.36000        | 60,910.000        |            | 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       | 61,010.00000  | 6.10100   | 43,700.00000  | 4.37000        | 61,010.000        |            | 0.00          | 0                | 0.00          |
| GOVI             | On 08/05/2014 | GOVI               | 442.01 | Call      | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 08/05/2014 | GOVI               | 442.01 | Put       | 61,110.00000  | 6.11100   | 43,800.00000  | 4.38000        | 61,110.000        |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI               |        | 442.29100 | 442.29100     |           | 444.05400     | 444.05400      |                   |            | 0.00          | 0                | 175.00        |
| GOVI             | On 07/08/2014 | GOVI               | 459.99 | Call      | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI               | 459.99 | Put       | 176,990.00000 | 17.69900  | 159,360.00000 | 15.93600       | 176,990.000       |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI               | 460.00 | Put       | 177,090.00000 | 17.70900  | 159,460.00000 | 15.94600       | 177,090.000       |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI               | 460.00 | Call      | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI               | 460.01 | Call      | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI               | 460.01 | Put       | 177,190.00000 | 17.71900  | 159,560.00000 | 15.95600       | 177,190.000       |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               |        | 449.08700 | 449.08700     |           | 450.87400     | 450.87400      |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 448.99 | Call      | 970.00000     | 0.09700   | 18,840.00000  | 1.88400        | 970.000           |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 448.99 | Put       | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 449.00 | Call      | 870.00000     | 0.08700   | 18,740.00000  | 1.87400        | 870.000           |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 449.00 | Put       | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 449.01 | Call      | 770.00000     | 0.07700   | 18,640.00000  | 1.86400        | 770.000           |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI               | 449.01 | Put       | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        |        | 110.85748 | 110.85748     |           | 110.85832     | 110.85832      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 110.99 | Call      | 0.00000       | 0.00000   | 0.00000       | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |

| 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 08/05/2014 | Bond Future        | 110.99 | Put        | 132.52000   |       | 0.13252   |           | 131.68000    | 0.13168        | 132.520           |            | 0.00          | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 111.00 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 111.00 | Put        | 142.52000   |       | 0.14252   |           | 141.68000    | 0.14168        | 142.520           |            | 0.00          | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 111.01 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2025            | On 08/05/2014 | Bond Future        | 111.01 | Put        | 152.52000   |       | 0.15252   |           | 151.68000    | 0.15168        | 152.520           |            | 0.00          | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        |        |            | 111.37099   |       | 111.37099 |           | 111.37339    | 111.37339      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        | 108.99 | Call       | 2,380.99000 |       | 2.38099   |           | 2,383.39000  | 2.38339        | 2,380.990         |            | 0.00          | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        | 108.99 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        | 109.00 | Call       | 2,370.99000 |       | 2.37099   |           | 2,373.39000  | 2.37339        | 2,370.990         |            | 0.00          | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        | 109.00 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        | 109.01 | Call       | 2,360.99000 |       | 2.36099   |           | 2,363.39000  | 2.36339        | 2,360.990         |            | 0.00          | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future        | 109.01 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2025            | On 31/01/2025 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        |        |            | 111.61510   |       | 111.61510 |           | 111.41038    | 111.41038      |                   |            | 0.00          | 0                | 57.00         |
| I2038            | On 08/05/2014 | Bond Future        | 108.99 | Call       | 2,625.10000 |       | 2.62510   |           | 2,420.38000  | 2.42038        | 2,625.100         |            | 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             |            | 0.00          | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        | 109.00 | Call       | 2,615.10000 |       | 2.61510   |           | 2,410.38000  | 2.41038        | 2,615.100         |            | 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             |            | 0.00          | 0                | 0.00          |
| I2038            | On 08/05/2014 | Bond Future        | 109.01 | Call       | 2,605.10000 |       | 2.60510   |           | 2,400.38000  | 2.40038        | 2,605.100         |            | 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             |            | 0.00          | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        |        |            | 111.99918   |       | 111.99918 |           | 111.79294    | 111.79294      |                   |            | 0.00          | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        | 105.99 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        | 105.99 | Call       | 6,009.18000 |       | 6.00918   |           | 5,802.94000  | 5.80294        | 6,009.180         |            | 0.00          | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        | 106.00 | Call       | 5,999.18000 |       | 5.99918   |           | 5,792.94000  | 5.79294        | 5,999.180         |            | 0.00          | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        | 106.00 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        | 106.01 | Call       | 5,989.18000 |       | 5.98918   |           | 5,782.94000  | 5.78294        | 5,989.180         |            | 0.00          | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future        | 106.01 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2046            | On 08/05/2014 | Bond Future        |        |            | 108.18937   |       | 108.18937 |           | 108.18913    | 108.18913      |                   |            | 0.00          | 0                | 5,218.00      |
| I2046            | On 08/05/2014 | Bond Future        | 104.34 | Call       | 3,849.37000 |       | 3.84937   |           | 3,849.13000  | 3.84913        | 3,849.370         |            | 0.00          | 0                | 0.00          |
| I2046            | On 08/05/2014 | Bond Future        | 104.34 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2046            | On 08/05/2014 | Bond Future        | 104.35 | Call       | 3,839.37000 |       | 3.83937   |           | 3,839.13000  | 3.83913        | 3,839.370         |            | 0.00          | 0                | 0.00          |
| I2046            | On 08/05/2014 | Bond Future        | 104.35 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2046            | On 08/05/2014 | Bond Future        | 104.36 | Call       | 3,829.37000 |       | 3.82937   |           | 3,829.13000  | 3.82913        | 3,829.370         |            | 0.00          | 0                | 0.00          |
| I2046            | On 08/05/2014 | Bond Future        | 104.36 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        |        |            | 109.78876   |       | 109.78876 |           | 109.78995    | 109.78995      |                   |            | 0.00          | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        | 104.43 | Call       | 5,358.76000 |       | 5.35876   |           | 5,359.95000  | 5.35995        | 5,358.760         |            | 0.00          | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        | 104.43 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        | 104.44 | Call       | 5,348.76000 |       | 5.34876   |           | 5,349.95000  | 5.34995        | 5,348.760         |            | 0.00          | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        | 104.44 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        | 104.45 | Call       | 5,338.76000 |       | 5.33876   |           | 5,339.95000  | 5.33995        | 5,338.760         |            | 0.00          | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future        | 104.45 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future        |        |            | 110.14982   |       | 110.14982 |           | 110.15030    | 110.15030      |                   |            | 0.00          | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future        | 104.43 | Call       | 5,719.82000 |       | 5.71982   |           | 5,720.30000  | 5.72030        | 5,719.820         |            | 0.00          | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future        | 104.43 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future        | 104.44 | Call       | 5,709.82000 |       | 5.70982   |           | 5,710.30000  | 5.71030        | 5,709.820         |            | 0.00          | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future        | 104.44 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future        | 104.45 | Call       | 5,699.82000 |       | 5.69982   |           | 5,700.30000  | 5.70030        | 5,699.820         |            | 0.00          | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future        | 104.45 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future        |        |            | 116.27919   |       | 116.27919 |           | 116.27891    | 116.27891      |                   |            | 0.00          | 0                | 472.00        |
| I2050            | On 08/05/2014 | Bond Future        | 114.99 | Call       | 1,289.19000 |       | 1.28919   |           | 1,288.91000  | 1.28891        | 1,289.190         |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future        | 114.99 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future        | 115.00 | Call       | 1,279.19000 |       | 1.27919   |           | 1,278.91000  | 1.27891        | 1,279.190         |            | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| I2050            | On 08/05/2014 | Bond Future             | 115.00 | Put        | 0.00000     |       | 0.00000   |             | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future             | 115.01 | Call       | 1,269.19000 |       | 1.26919   | 1,268.91000 | 1.26891      | 1,269.190      |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 08/05/2014 | Bond Future             | 115.01 | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             |        |            | 116.59102   |       | 116.59102 | 116.59242   | 116.59242    |                |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             | 111.99 | Call       | 4,601.02000 |       | 4.60102   | 4,602.42000 | 4.60242      | 4,601.020      |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             | 111.99 | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             | 112.00 | Call       | 4,591.02000 |       | 4.59102   | 4,592.42000 | 4.59242      | 4,591.020      |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             | 112.00 | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             | 112.01 | Call       | 4,581.02000 |       | 4.58102   | 4,582.42000 | 4.58242      | 4,581.020      |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future             | 112.01 | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution      |        |            | 100.00000   |       | 100.00000 | 100.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| IGOV             | On 08/05/2014 | Index Future            |        |            | 202.18900   |       | 202.18900 | 202.12900   | 202.12900    |                |                   |            | 0.00          | 0                | 1,266.00      |
| IGOV             | On 07/08/2014 | Index Future            |        |            | 205.17900   |       | 205.17900 | 205.12000   | 205.12000    |                |                   |            | 0.00          | 0                | 90.00         |
| IGOV             | On 06/11/2014 | Index Future            |        |            | 208.35700   |       | 208.35700 | 208.29500   | 208.29500    |                |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 08/05/2014 | Index Future            |        |            | 547.75400   |       | 547.75400 | 547.58800   | 547.58800    |                |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 07/08/2014 | Index Future            |        |            | 555.66300   |       | 555.66300 | 555.49600   | 555.49600    |                |                   |            | 0.00          | 0                | 210.00        |
| J201             | On 22/12/2014 | Interest Rate Swap      |        |            | 8.65500     |       | 0.05139   | 8.65500     | 0.05139      |                |                   | 15.00      | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 16/04/2014 | Jibar Tradeable Future  |        |            | 5.93000     |       | 94.07000  | 5.87000     | 94.13000     |                |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/05/2014 | Jibar Tradeable Future  |        |            | 6.03000     |       | 93.97000  | 5.97000     | 94.03000     |                |                   |            | 0.00          | 0                | 2,000.00      |
| JIBAR FUTURE     | On 18/06/2014 | Jibar Tradeable Future  |        |            | 6.25000     |       | 93.75000  | 6.15000     | 93.85000     |                |                   |            | 0.00          | 0                | 2,000.00      |
| JIBAR FUTURE     | On 16/07/2014 | Jibar Tradeable Future  |        |            | 6.35000     |       | 93.65000  | 6.25000     | 93.75000     |                |                   |            | 0.00          | 0                | 1,500.00      |
| JIBAR FUTURE     | On 20/08/2014 | Jibar Tradeable Future  |        |            | 6.59000     |       | 93.41000  | 6.50000     | 93.50000     |                |                   |            | 0.00          | 0                | 1,100.00      |
| JIBAR FUTURE     | On 17/09/2014 | Jibar Tradeable Future  |        |            | 6.69000     |       | 93.31000  | 6.60000     | 93.40000     |                |                   |            | 0.00          | 0                | 1,000.00      |
| JIBAR FUTURE     | On 17/12/2014 | Jibar Tradeable Future  |        |            | 7.12000     |       | 92.88000  | 7.01000     | 92.99000     |                |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/03/2015 | Jibar Tradeable Future  |        |            | 7.43000     |       | 92.57000  | 7.31000     | 92.69000     |                |                   |            | 0.00          | 0                | 2,850.00      |
| JIBAR FUTURE     | On 17/06/2015 | Jibar Tradeable Future  |        |            | 7.71000     |       | 92.29000  | 7.60000     | 92.40000     |                |                   |            | 0.00          | 0                | 5,400.00      |
| JIBAR FUTURE     | On 16/09/2015 | Jibar Tradeable Future  |        |            | 7.91000     |       | 92.09000  | 7.80000     | 92.20000     |                |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/12/2015 | Jibar Tradeable Future  |        |            | 8.08000     |       | 91.92000  | 7.98000     | 92.02000     |                |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 16/03/2016 | Jibar Tradeable Future  |        |            | 8.25000     |       | 91.75000  | 8.16000     | 8.16000      |                |                   |            | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future |        |            | 9.41900     |       | 9.41900   | 9.33410     | 9.33410      |                |                   | 9.53       | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future | 8.44   | Call       | 982.25770   |       | 0.98226   | 898.79950   | 0.89880      | 982.258        |                   | 10.96      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future | 8.44   | Put        | 3.25770     |       | 0.00326   | 4.69950     | 0.00470      | 3.258          |                   | 10.96      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future | 8.45   | Call       | 972.36700   |       | 0.97237   | 889.00980   | 0.88901      | 972.367        |                   | 10.91      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future | 8.45   | Put        | 3.36700     |       | 0.00337   | 4.90980     | 0.00491      | 3.367          |                   | 10.91      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future | 8.46   | Call       | 962.52830   |       | 0.96253   | 879.22900   | 0.87923      | 962.528        |                   | 10.88      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future | 8.46   | Put        | 3.52830     |       | 0.00353   | 5.12900     | 0.00513      | 3.528          |                   | 10.88      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 15/09/2014 | Foreign Exchange Future |        |            | 9.49820     |       | 9.49820   | 9.40940     | 9.40940      |                |                   | 11.47      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.24   | Call       | 442.85090   |       | 0.44285   | 387.08150   | 0.38708      | 442.851        |                   | 11.31      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.24   | Put        | 184.65090   |       | 0.18465   | 217.68150   | 0.21768      | 184.651        |                   | 11.31      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.25   | Call       | 436.81460   |       | 0.43681   | 381.50660   | 0.38151      | 436.815        |                   | 11.32      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.25   | Put        | 188.61460   |       | 0.18861   | 222.10660   | 0.22211      | 188.615        |                   | 11.32      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.26   | Put        | 192.63200   |       | 0.19263   | 226.58630   | 0.22659      | 192.632        |                   | 11.32      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.26   | Call       | 430.83200   |       | 0.43083   | 375.98630   | 0.37599      | 430.832        |                   | 11.32      | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 13/06/2014 | Foreign Exchange Future |        |            | 1.37720     |       | 1.37720   | 1.39070     | 1.39070      |                |                   |            | 0.00          | 0                | 835.00        |
| QUANTO € / \$    | On 15/09/2014 | Foreign Exchange Future |        |            | 1.37710     |       | 1.37710   | 1.39060     | 1.39060      |                |                   |            | 0.00          | 0                | 125.00        |
| R / ¥EN          | On 13/06/2014 | Foreign Exchange Future |        |            | 9.34710     |       | 9.34710   | 0.10694     | 9.46310      | 9.46310        |                   | 15.32      | 0.00          | 0                | 0.00          |
| R / ¥EN          | On 13/06/2014 | Foreign Exchange Future | 9.99   | Call       | 625.03590   |       | 0.06250   | 0.10694     | 866.05160    | 0.08661        | 625.036           | 14.56      | 0.00          | 0                | 0.00          |
| R / ¥EN          | On 13/06/2014 | Foreign Exchange Future | 9.99   | Put        | 7,054.03590 |       | 0.70540   | 0.10694     | 6,135.05160  | 0.61351        | 7,054.036         | 14.56      | 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 / ¥EN          | On 13/06/2014 | Foreign Exchange Future | 10.00  | Call       | 607.02940    |       | 0.06070   | 0.10694   | 842.73470    | 0.08427        | 607.029           | 14.54      | 0.00          | 0                | 0.00          |
| R / ¥EN          | On 13/06/2014 | Foreign Exchange Future | 10.00  | Put        | 7,136.02940  |       | 0.71360   | 0.10694   | 6,211.73470  | 0.62117        | 7,136.029         | 14.54      | 0.00          | 0                | 0.00          |
| R / ¥EN          | On 13/06/2014 | Foreign Exchange Future | 10.01  | Put        | 7,218.40860  |       | 0.72184   | 0.10694   | 6,288.89210  | 0.62889        | 7,218.409         | 14.53      | 0.00          | 0                | 0.00          |
| R / ¥EN          | On 13/06/2014 | Foreign Exchange Future | 10.01  | Call       | 589.40860    |       | 0.05894   | 0.10694   | 819.89210    | 0.08199        | 589.409           | 14.53      | 0.00          | 0                | 0.00          |
| R157             | On 08/05/2014 | Bond Future             |        |            | 7.16904      |       | 110.09044 |           | 7.04477      | 110.25584      |                   | 1.68       | 0.00          | 0                | 24,346.00     |
| R157             | On 08/05/2014 | Bond Future             | 5.19   | Put        | 2,677.12000  |       | 2.67712   |           | 2,511.73000  | 2.51173        | 2,677.120         | 1.60       | 0.00          | 0                | 0.00          |
| R157             | On 08/05/2014 | Bond Future             | 5.19   | Call       | 0.00000      |       | 0.00000   |           | 0.01000      | 0.00001        | 0.000             | 1.60       | 0.00          | 0                | 0.00          |
| R157             | On 08/05/2014 | Bond Future             | 5.20   | Call       | 0.00000      |       | 0.00000   |           | 0.01000      | 0.00001        | 0.000             | 1.60       | 0.00          | 0                | 0.00          |
| R157             | On 08/05/2014 | Bond Future             | 5.20   | Put        | 2,663.36000  |       | 2.66336   |           | 2,497.97000  | 2.49797        | 2,663.360         | 1.60       | 0.00          | 0                | 0.00          |
| R157             | On 08/05/2014 | Bond Future             | 5.21   | Call       | 0.00000      |       | 0.00000   |           | 0.01000      | 0.00001        | 0.000             | 1.60       | 0.00          | 0                | 0.00          |
| R157             | On 08/05/2014 | Bond Future             | 5.21   | Put        | 2,649.60000  |       | 2.64960   |           | 2,484.21000  | 2.48421        | 2,649.600         | 1.60       | 0.00          | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future             |        |            | 7.46484      |       | 111.70440 |           | 7.30828      | 111.87377      |                   | 1.50       | 0.00          | 0                | 13,000.00     |
| R157             | On 07/08/2014 | Bond Future             | 6.74   | Call       | 124.62000    |       | 0.12462   |           | 167.15000    | 0.16715        | 124.620           | 1.45       | 0.00          | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future             | 6.74   | Put        | 912.16000    |       | 0.91216   |           | 785.32000    | 0.78532        | 912.160           | 1.45       | 0.00          | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future             | 6.75   | Call       | 127.19000    |       | 0.12719   |           | 170.34000    | 0.17034        | 127.190           | 1.45       | 0.00          | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future             | 6.75   | Put        | 903.81000    |       | 0.90381   |           | 777.59000    | 0.77759        | 903.810           | 1.45       | 0.00          | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future             | 6.76   | Call       | 129.81000    |       | 0.12981   |           | 173.57000    | 0.17357        | 129.810           | 1.45       | 0.00          | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future             | 6.76   | Put        | 895.51000    |       | 0.89551   |           | 769.90000    | 0.76990        | 895.510           | 1.45       | 0.00          | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future             |        |            | 7.86378      |       | 106.60733 |           | 7.65837      | 106.77858      |                   | 1.33       | 0.00          | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future             | 6.19   | Call       | 49.44000     |       | 0.04944   |           | 69.19000     | 0.06919        | 49.440            | 1.27       | 0.00          | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future             | 6.19   | Put        | 1,458.10000  |       | 1.45810   |           | 1,306.60000  | 1.30660        | 1,458.100         | 1.27       | 0.00          | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future             | 6.20   | Call       | 50.26000     |       | 0.05026   |           | 70.27000     | 0.07027        | 50.260            | 1.27       | 0.00          | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future             | 6.20   | Put        | 1,450.41000  |       | 1.45041   |           | 1,299.17000  | 1.29917        | 1,450.410         | 1.27       | 0.00          | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future             | 6.21   | Put        | 1,442.74000  |       | 1.44274   |           | 1,291.76000  | 1.29176        | 1,442.740         | 1.27       | 0.00          | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future             | 6.21   | Call       | 51.09000     |       | 0.05109   |           | 71.36000     | 0.07136        | 51.090            | 1.27       | 0.00          | 0                | 0.00          |
| R157             | On 15/09/2015 | Price Contribution      |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R157/R201        | On 15/09/2015 | Price Contribution      |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R157/R206        | On 15/09/2015 | Price Contribution      |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             |        |            | 8.65445      |       | 118.10278 |           | 8.58419      | 118.68930      |                   | 11.98      | 23,620,556.00 | 200              | 51,659.00     |
| R186             | On 08/05/2014 | Bond Future             | 7.09   | Call       | 6.74000      |       | 0.00674   |           | 10.68000     | 0.01068        | 6.740             | 11.65      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             | 7.09   | Put        | 14,127.47000 |       | 14.12747  |           | 13,544.89000 | 13.54489       | 14,127.470        | 11.65      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             | 7.10   | Call       | 7.12000      |       | 0.00712   |           | 11.25000     | 0.01125        | 7.120             | 11.65      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             | 7.10   | Put        | 14,030.11000 |       | 14.03011  |           | 13,447.72000 | 13.44772       | 14,030.110        | 11.65      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             | 7.11   | Call       | 7.53000      |       | 0.00753   |           | 11.86000     | 0.01186        | 7.530             | 11.65      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             | 7.11   | Put        | 13,932.89000 |       | 13.93289  |           | 13,350.70000 | 13.35070       | 13,932.890        | 11.65      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             | 7.50   | Call       | 52.32000     |       | 0.05232   |           | 74.90000     | 0.07490        | 52.320            | 11.65      | 0.00          | 0                | 1,933.00      |
| R186             | On 08/05/2014 | Bond Future             | 7.50   | Put        | 10,248.23000 |       | 10.24823  |           | 9,684.29000  | 9.68429        | 10,248.230        | 11.65      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             | 8.25   | Call       | 790.18000    |       | 0.79018   |           | 972.58000    | 0.97258        | 790.180           | 11.82      | 0.00          | 0                | 10,000.00     |
| R186             | On 08/05/2014 | Bond Future             | 8.25   | Put        | 4,225.01000  |       | 4.22501   |           | 3,820.89000  | 3.82089        | 4,225.010         | 11.82      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             | 8.40   | Call       | 1,169.56000  |       | 1.16956   |           | 1,406.02000  | 1.40602        | 1,169.560         | 11.87      | 0.00          | 0                | 1,000.00      |
| R186             | On 08/05/2014 | Bond Future             | 8.40   | Put        | 3,313.84000  |       | 3.31384   |           | 2,963.78000  | 2.96378        | 3,313.840         | 11.87      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             | 8.50   | Call       | 1,482.22000  |       | 1.48222   |           | 1,756.40000  | 1.75640        | 1,482.220         | 11.90      | 0.00          | 0                | 900.00        |
| R186             | On 08/05/2014 | Bond Future             | 8.50   | Put        | 2,777.12000  |       | 2.77712   |           | 2,464.78000  | 2.46478        | 2,777.120         | 11.90      | 0.00          | 0                | 1,933.00      |
| R186             | On 08/05/2014 | Bond Future             | 8.75   | Call       | 2,480.58000  |       | 2.48058   |           | 2,847.75000  | 2.84775        | 2,480.580         | 11.98      | 0.00          | 0                | 6,000.00      |
| R186             | On 08/05/2014 | Bond Future             | 8.75   | Put        | 1,689.69000  |       | 1.68969   |           | 1,470.34000  | 1.47034        | 1,689.690         | 11.98      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             | 8.80   | Call       | 2,718.22000  |       | 2.71822   |           | 3,102.80000  | 3.10280        | 2,718.220         | 12.01      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             | 8.80   | Put        | 1,516.53000  |       | 1.51653   |           | 1,314.59000  | 1.31459        | 1,516.530         | 12.01      | 0.00          | 0                | 900.00        |
| R186             | On 08/05/2014 | Bond Future             | 9.00   | Call       | 3,777.26000  |       | 3.77726   |           | 4,224.40000  | 4.22440        | 3,777.260         | 12.11      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             | 9.00   | Put        | 953.16000    |       | 0.95316   |           | 813.78000    | 0.81378        | 953.160           | 12.11      | 0.00          | 0                | 400.00        |
| R186             | On 08/05/2014 | Bond Future             | 9.10   | Call       | 4,364.22000  |       | 4.36422   |           | 4,837.68000  | 4.83768        | 4,364.220         | 12.16      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future             | 9.10   | Put        | 741.23000    |       | 0.74123   |           | 628.17000    | 0.62817        | 741.230           | 12.16      | 0.00          | 0                | 1,500.00      |
| R186             | On 08/05/2014 | Bond Future             | 9.25   | Call       | 5,302.41000  |       | 5.30241   |           | 5,808.75000  | 5.80875        | 5,302.410         | 12.24      | 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 08/05/2014 | Bond Future        | 9.25   | Put        | 496.19000    |       | 0.49619   |           | 416.01000    | 0.41601        | 496.190           | 12.24      | 0.00          | 0                | 10,000.00     |
| R186             | On 08/05/2014 | Bond Future        | 9.75   | Call       | 8,729.58000  |       | 8.72958   |           | 9,296.13000  | 9.29613        | 8,729.580         | 12.51      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 9.75   | Put        | 106.50000    |       | 0.10650   |           | 86.53000     | 0.08653        | 106.500           | 12.51      | 0.00          | 0                | 6,000.00      |
| R186             | On 07/08/2014 | Bond Future        |        |            | 8.74846      |       | 114.54086 |           | 8.67539      | 115.13762      |                   | 12.50      | 0.00          | 0                | 100.00        |
| R186             | On 07/08/2014 | Bond Future        | 8.29   | Call       | 1,962.93000  |       | 1.96293   |           | 2,190.05000  | 2.19005        | 1,962.930         | 12.34      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.29   | Put        | 5,781.00000  |       | 5.78100   |           | 5,411.36000  | 5.41136        | 5,781.000         | 12.34      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.30   | Call       | 1,991.14000  |       | 1.99114   |           | 2,220.43000  | 2.22043        | 1,991.140         | 12.35      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.30   | Put        | 5,724.03000  |       | 5.72403   |           | 5,356.56000  | 5.35656        | 5,724.030         | 12.35      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.31   | Call       | 2,019.61000  |       | 2.01961   |           | 2,251.08000  | 2.25108        | 2,019.610         | 12.35      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.31   | Put        | 5,667.40000  |       | 5.66740   |           | 5,302.11000  | 5.30211        | 5,667.400         | 12.35      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.92   | Call       | 4,271.23000  |       | 4.27123   |           | 4,635.83000  | 4.63583        | 4,271.230         | 12.58      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.92   | Put        | 2,887.38000  |       | 2.88738   |           | 2,655.22000  | 2.65522        | 2,887.380         | 12.58      | 0.00          | 0                | 840.00        |
| R186             | On 06/11/2014 | Bond Future        |        |            | 8.83642      |       | 116.30196 |           | 8.76071      | 116.90715      |                   | 12.66      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.14   | Call       | 2,375.00000  |       | 2.37500   |           | 2,590.21000  | 2.59021        | 2,375.000         | 12.43      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.14   | Put        | 8,117.34000  |       | 8.11734   |           | 7,727.36000  | 7.72736        | 8,117.340         | 12.43      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.15   | Call       | 2,401.68000  |       | 2.40168   |           | 2,618.52000  | 2.61852        | 2,401.680         | 12.43      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.15   | Put        | 8,058.71000  |       | 8.05871   |           | 7,670.36000  | 7.67036        | 8,058.710         | 12.43      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.16   | Call       | 2,428.21000  |       | 2.42821   |           | 2,646.68000  | 2.64668        | 2,428.210         | 12.44      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.16   | Put        | 8,000.02000  |       | 8.00002   |           | 7,613.30000  | 7.61330        | 8,000.020         | 12.44      | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 9.17   | Put        | 3,497.09000  |       | 3.49709   |           | 3,275.36000  | 3.27536        | 3,497.090         | 12.85      | 0.00          | 0                | 2,010.00      |
| R186             | On 06/11/2014 | Bond Future        | 9.17   | Call       | 6,110.31000  |       | 6.11031   |           | 6,493.77000  | 6.49377        | 6,110.310         | 12.85      | 0.00          | 0                | 0.00          |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R186/R157        | On 21/12/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        |        |            | 275.71816    |       | 275.71816 |           | 275.50593    | 275.50593      |                   |            | 0.00          | 0                | 1,912.00      |
| R197             | On 08/05/2014 | Bond Future        | 249.99 | Call       | 25,728.16000 |       | 25.72816  |           | 25,515.93000 | 25.51593       | 25,728.160        | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        | 249.99 | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        | 250.00 | Call       | 25,718.16000 |       | 25.71816  |           | 25,505.93000 | 25.50593       | 25,718.160        | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        | 250.00 | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        | 250.01 | Call       | 25,708.16000 |       | 25.70816  |           | 25,495.93000 | 25.49593       | 25,708.160        | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 08/05/2014 | Bond Future        | 250.01 | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        |        |            | 273.97450    |       | 273.97450 |           | 273.76295    | 273.76295      |                   |            | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        | 269.99 | Call       | 3,984.50000  |       | 3.98450   |           | 3,772.95000  | 3.77295        | 3,984.500         | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        | 269.99 | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        | 270.00 | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        | 270.00 | Call       | 3,974.50000  |       | 3.97450   |           | 3,762.95000  | 3.76295        | 3,974.500         | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        | 270.01 | Call       | 3,964.50000  |       | 3.96450   |           | 3,752.95000  | 3.75295        | 3,964.500         | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/08/2014 | Bond Future        | 270.01 | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 0.00       | 0.00          | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        |        |            | 6.75507      |       | 104.59272 |           | 6.61196      | 104.67769      |                   | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.74   | Put        | 1,208.56000  |       | 1.20856   |           | 1,123.72000  | 1.12372        | 1,208.560         | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.74   | Call       | 0.09000      |       | 0.00009   |           | 0.22000      | 0.00022        | 0.090             | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.75   | Call       | 0.10000      |       | 0.00010   |           | 0.23000      | 0.00023        | 0.100             | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.75   | Put        | 1,202.51000  |       | 1.20251   |           | 1,117.67000  | 1.11767        | 1,202.510         | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.76   | Call       | 0.10000      |       | 0.00010   |           | 0.25000      | 0.00025        | 0.100             | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 08/05/2014 | Bond Future        | 4.76   | Put        | 1,196.45000  |       | 1.19645   |           | 1,111.63000  | 1.11163        | 1,196.450         | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        |        |            | 7.28660      |       | 101.71496 |           | 7.04038      | 101.80263      |                   | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.29   | Call       | 40.74000     |       | 0.04074   |           | 54.01000     | 0.05401        | 40.740            | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.29   | Put        | 756.04000    |       | 0.75604   |           | 681.64000    | 0.68164        | 756.040           | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.30   | Call       | 41.21000     |       | 0.04121   |           | 54.59000     | 0.05459        | 41.210            | 1.00       | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R201             | On 07/08/2014 | Bond Future        | 5.30   | Put        | 752.90000   |       | 0.75290   |           | 678.61000    | 0.67861        | 752.900           | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.31   | Call       | 41.68000    |       | 0.04168   |           | 55.18000     | 0.05518        | 41.680            | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future        | 5.31   | Put        | 749.77000   |       | 0.74977   |           | 675.60000    | 0.67560        | 749.770           | 1.00       | 0.00          | 0                | 0.00          |
| R201             | On 22/12/2014 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R201/R206        | On 22/12/2014 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        |        |            | 214.14444   |       | 214.14444 |           | 214.14507    | 214.14507      |                   | 10.29      | 0.00          | 0                | 44,663.00     |
| R202             | On 08/05/2014 | Bond Future        | 214.99 | Call       | 2,968.56000 |       | 2.96856   |           | 3,002.94000  | 3.00294        | 2,968.560         | 10.76      | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 214.99 | Put        | 3,814.12000 |       | 3.81412   |           | 3,847.87000  | 3.84787        | 3,814.120         | 10.76      | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 215.00 | Call       | 2,964.03000 |       | 2.96403   |           | 2,998.41000  | 2.99841        | 2,964.030         | 10.76      | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 215.00 | Put        | 3,819.59000 |       | 3.81959   |           | 3,853.34000  | 3.85334        | 3,819.590         | 10.76      | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 215.01 | Call       | 2,959.52000 |       | 2.95952   |           | 2,993.89000  | 2.99389        | 2,959.520         | 10.76      | 0.00          | 0                | 0.00          |
| R202             | On 08/05/2014 | Bond Future        | 215.01 | Put        | 3,825.08000 |       | 3.82508   |           | 3,858.82000  | 3.85882        | 3,825.080         | 10.76      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        |        |            | 214.21931   |       | 214.21931 |           | 214.22273    | 214.22273      |                   | 10.28      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        | 207.99 | Put        | 2,985.77000 |       | 2.98577   |           | 3,002.60000  | 3.00260        | 2,985.770         | 10.65      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        | 207.99 | Call       | 9,215.08000 |       | 9.21508   |           | 9,235.33000  | 9.23533        | 9,215.080         | 10.65      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        | 208.00 | Call       | 9,208.47000 |       | 9.20847   |           | 9,228.73000  | 9.22873        | 9,208.470         | 10.65      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        | 208.00 | Put        | 2,989.16000 |       | 2.98916   |           | 3,006.00000  | 3.00600        | 2,989.160         | 10.65      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        | 208.01 | Call       | 9,201.87000 |       | 9.20187   |           | 9,222.13000  | 9.22213        | 9,201.870         | 10.65      | 0.00          | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        | 208.01 | Put        | 2,992.56000 |       | 2.99256   |           | 3,009.40000  | 3.00940        | 2,992.560         | 10.65      | 0.00          | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        |        |            | 8.54344     |       | 96.70009  |           | 8.47313      | 97.11678       |                   | 10.32      | 1,934,001.80  | 20               | 12,906.00     |
| R2023            | On 08/05/2014 | Bond Future        | 7.59   | Call       | 84.42000    |       | 0.08442   |           | 115.93000    | 0.11593        | 84.420            | 10.01      | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.59   | Put        | 5,938.98000 |       | 5.93898   |           | 5,553.80000  | 5.55380        | 5,938.980         | 10.01      | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.60   | Call       | 87.99000    |       | 0.08799   |           | 120.56000    | 0.12056        | 87.990            | 10.02      | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.60   | Put        | 5,878.80000 |       | 5.87880   |           | 5,494.68000  | 5.49468        | 5,878.800         | 10.02      | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.61   | Call       | 91.65000    |       | 0.09165   |           | 125.29000    | 0.12529        | 91.650            | 10.02      | 0.00          | 0                | 0.00          |
| R2023            | On 08/05/2014 | Bond Future        | 7.61   | Put        | 5,818.76000 |       | 5.81876   |           | 5,435.71000  | 5.43571        | 5,818.760         | 10.02      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        |        |            | 8.64796     |       | 98.00495  |           | 8.57444      | 98.42953       |                   | 10.30      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.49   | Put        | 2,969.49000 |       | 2.96949   |           | 2,752.34000  | 2.75234        | 2,969.490         | 10.22      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.49   | Call       | 2,054.27000 |       | 2.05427   |           | 2,261.70000  | 2.26170        | 2,054.270         | 10.22      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.50   | Call       | 2,080.11000 |       | 2.08011   |           | 2,289.12000  | 2.28912        | 2,080.110         | 10.22      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.50   | Put        | 2,937.06000 |       | 2.93706   |           | 2,721.49000  | 2.72149        | 2,937.060         | 10.22      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.51   | Call       | 2,106.14000 |       | 2.10614   |           | 2,316.74000  | 2.31674        | 2,106.140         | 10.22      | 0.00          | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        | 8.51   | Put        | 2,904.86000 |       | 2.90486   |           | 2,690.88000  | 2.69088        | 2,904.860         | 10.22      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        |        |            | 8.75043     |       | 95.59116  |           | 8.67385      | 96.02163       |                   | 10.80      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.59   | Call       | 2,840.84000 |       | 2.84084   |           | 3,056.09000  | 3.05609        | 2,840.840         | 10.74      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.59   | Put        | 3,745.52000 |       | 3.74552   |           | 3,530.30000  | 3.53030        | 3,745.520         | 10.74      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.60   | Call       | 2,867.04000 |       | 2.86704   |           | 3,083.48000  | 3.08348        | 2,867.040         | 10.75      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.60   | Put        | 3,715.01000 |       | 3.71501   |           | 3,500.98000  | 3.50098        | 3,715.010         | 10.75      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.61   | Call       | 2,893.37000 |       | 2.89337   |           | 3,111.01000  | 3.11101        | 2,893.370         | 10.75      | 0.00          | 0                | 0.00          |
| R2023            | On 06/11/2014 | Bond Future        | 8.61   | Put        | 3,684.67000 |       | 3.68467   |           | 3,471.84000  | 3.47184        | 3,684.670         | 10.75      | 0.00          | 0                | 0.00          |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        |        |            | 7.89033     |       | 102.34351 |           | 7.78252      | 102.65752      |                   | 4.70       | 0.00          | 0                | 16,949.00     |
| R203             | On 08/05/2014 | Bond Future        | 5.74   | Call       | 0.05000     |       | 0.00005   |           | 0.12000      | 0.00012        | 0.050             | 4.55       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.74   | Put        | 6,497.05000 |       | 6.49705   |           | 6,183.11000  | 6.18311        | 6,497.050         | 4.55       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.75   | Call       | 0.05000     |       | 0.00005   |           | 0.12000      | 0.00012        | 0.050             | 4.55       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.75   | Put        | 6,465.67000 |       | 6.46567   |           | 6,151.73000  | 6.15173        | 6,465.670         | 4.55       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.76   | Call       | 0.05000     |       | 0.00005   |           | 0.13000      | 0.00013        | 0.050             | 4.55       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 5.76   | Put        | 6,434.29000 |       | 6.43429   |           | 6,120.36000  | 6.12036        | 6,434.290         | 4.55       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 6.84   | Call       | 25.38000    |       | 0.02538   |           | 41.68000     | 0.04168        | 25.380            | 4.56       | 0.00          | 0                | 29.00         |
| R203             | On 08/05/2014 | Bond Future        | 6.84   | Put        | 3,136.52000 |       | 3.13652   |           | 2,838.81000  | 2.83881        | 3,136.520         | 4.56       | 0.00          | 0                | 0.00          |
| R203             | On 08/05/2014 | Bond Future        | 7.40   | Call       | 204.55000   |       | 0.20455   |           | 284.52000    | 0.28452        | 204.550           | 4.65       | 0.00          | 0                | 16.00         |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R203             | On 08/05/2014 | Bond Future        | 7.40   | Put        | 1,642.46000 |       | 1.64246   |             | 1,408.42000  | 1.40842        | 1,642.460         | 4.65       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        |        |            | 8.06652     |       | 103.84389 | 7.94819     | 104.16391    |                |                   | 4.45       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 6.84   | Call       | 156.84000   |       | 0.15684   | 200.37000   | 0.20037      |                | 156.840           | 4.30       | 0.00          | 0                | 46.00         |
| R203             | On 07/08/2014 | Bond Future        | 6.84   | Put        | 3,536.12000 |       | 3.53612   | 3,259.63000 | 3.25963      |                | 3,536.120         | 4.30       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.29   | Call       | 369.04000   |       | 0.36904   | 451.67000   | 0.45167      |                | 369.040           | 4.35       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.29   | Put        | 2,492.37000 |       | 2.49237   | 2,254.98000 | 2.25498      |                | 2,492.370         | 4.35       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.30   | Call       | 375.62000   |       | 0.37562   | 459.29000   | 0.45929      |                | 375.620           | 4.35       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.30   | Put        | 2,471.25000 |       | 2.47125   | 2,234.90000 | 2.23490      |                | 2,471.250         | 4.35       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.31   | Call       | 382.29000   |       | 0.38229   | 467.00000   | 0.46700      |                | 382.290           | 4.35       | 0.00          | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        | 7.31   | Put        | 2,450.24000 |       | 2.45024   | 2,214.93000 | 2.21493      |                | 2,450.240         | 4.35       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        |        |            | 8.25219     |       | 101.27564 | 8.12225     | 101.59992    |                |                   | 4.43       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.84   | Call       | 278.87000   |       | 0.27887   | 335.46000   | 0.33546      |                | 278.870           | 4.28       | 0.00          | 0                | 45.00         |
| R203             | On 06/11/2014 | Bond Future        | 6.84   | Put        | 3,874.49000 |       | 3.87449   | 3,606.80000 | 3.60680      |                | 3,874.490         | 4.28       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.85   | Call       | 282.76000   |       | 0.28276   | 339.97000   | 0.33997      |                | 282.760           | 4.28       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.85   | Put        | 3,852.36000 |       | 3.85236   | 3,585.29000 | 3.58529      |                | 3,852.360         | 4.28       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.86   | Call       | 286.70000   |       | 0.28670   | 344.52000   | 0.34452      |                | 286.700           | 4.28       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.86   | Put        | 3,830.28000 |       | 3.83028   | 3,563.82000 | 3.56382      |                | 3,830.280         | 4.28       | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.98   | Call       | 337.42000   |       | 0.33742   | 402.91000   | 0.40291      |                | 337.420           | 4.28       | 0.00          | 0                | 14.00         |
| R203             | On 06/11/2014 | Bond Future        | 6.98   | Put        | 3,569.46000 |       | 3.56946   | 3,310.67000 | 3.31067      |                | 3,569.460         | 4.28       | 0.00          | 0                | 0.00          |
| R203             | On 05/02/2015 | Bond Future        |        |            | 8.45111     |       | 102.90078 | 8.30673     | 103.23051    |                |                   | 4.19       | 0.00          | 0                | 0.00          |
| R203             | On 05/02/2015 | Bond Future        | 7.69   | Call       | 868.42000   |       | 0.86842   | 987.05000   | 0.98705      |                | 868.420           | 4.10       | 0.00          | 0                | 55.00         |
| R203             | On 05/02/2015 | Bond Future        | 7.69   | Put        | 2,622.22000 |       | 2.62222   | 2,411.12000 | 2.41112      |                | 2,622.220         | 4.10       | 0.00          | 0                | 0.00          |
| R203             | On 05/02/2015 | Bond Future        | 8.34   | Call       | 1,499.19000 |       | 1.49919   | 1,666.31000 | 1.66631      |                | 1,499.190         | 4.20       | 0.00          | 0                | 0.00          |
| R203             | On 05/02/2015 | Bond Future        | 8.34   | Put        | 1,752.82000 |       | 1.75282   | 1,590.21000 | 1.59021      |                | 1,752.820         | 4.20       | 0.00          | 0                | 0.00          |
| R203             | On 05/02/2015 | Bond Future        | 8.35   | Call       | 1,510.67000 |       | 1.51067   | 1,678.53000 | 1.67853      |                | 1,510.670         | 4.21       | 0.00          | 0                | 0.00          |
| R203             | On 05/02/2015 | Bond Future        | 8.35   | Put        | 1,741.44000 |       | 1.74144   | 1,579.57000 | 1.57957      |                | 1,741.440         | 4.21       | 0.00          | 0                | 0.00          |
| R203             | On 05/02/2015 | Bond Future        | 8.36   | Call       | 1,522.20000 |       | 1.52220   | 1,690.80000 | 1.69080      |                | 1,522.200         | 4.21       | 0.00          | 0                | 0.00          |
| R203             | On 05/02/2015 | Bond Future        | 8.36   | Put        | 1,730.12000 |       | 1.73012   | 1,568.99000 | 1.56899      |                | 1,730.120         | 4.21       | 0.00          | 0                | 0.00          |
| R203             | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| R203/R157        | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| R2030            | On 08/05/2014 | Bond Future        |        |            | 9.08349     |       | 93.25652  | 9.01846     | 93.76202     |                |                   |            | 0.00          | 0                | 1,559.00      |
| R2030            | On 08/05/2014 | Bond Future        | 8.99   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 08/05/2014 | Bond Future        | 8.99   | Put        | 728.01000   |       | 0.72801   | 222.51000   | 0.22251      |                | 728.010           |            | 0.00          | 0                | 0.00          |
| R2030            | On 08/05/2014 | Bond Future        | 9.00   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 08/05/2014 | Bond Future        | 9.00   | Put        | 649.74000   |       | 0.64974   | 144.24000   | 0.14424      |                | 649.740           |            | 0.00          | 0                | 0.00          |
| R2030            | On 08/05/2014 | Bond Future        | 9.01   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 08/05/2014 | Bond Future        | 9.01   | Put        | 571.56000   |       | 0.57156   | 66.06000    | 0.06606      |                | 571.560           |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        |        |            | 9.17901     |       | 90.61604  | 9.11163     | 91.13025     |                |                   |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        | 8.99   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        | 8.99   | Put        | 1,453.18000 |       | 1.45318   | 938.97000   | 0.93897      |                | 1,453.180         |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        | 9.00   | Put        | 1,375.46000 |       | 1.37546   | 861.25000   | 0.86125      |                | 1,375.460         |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        | 9.00   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        | 9.01   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        | 9.01   | Put        | 1,297.83000 |       | 1.29783   | 783.62000   | 0.78362      |                | 1,297.830         |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        |        |            | 9.26416     |       | 92.00978  | 9.19469     | 92.53123     |                |                   |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        | 8.99   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        | 8.99   | Put        | 2,083.47000 |       | 2.08347   | 1,562.02000 | 1.56202      |                | 2,083.470         |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        | 9.00   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        | 9.00   | Put        | 2,006.26000 |       | 2.00626   | 1,484.81000 | 1.48481      |                | 2,006.260         |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        | 9.01   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| R2030            | On 06/11/2014 | Bond Future        | 9.01   | Put        | 1,929.14000 |       | 1.92914   | 1,407.69000 | 1.40769      |                | 1,929.140         |            | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        |        |            | 9.19398     |       | 95.80271  | 9.14926     | 96.20507     |                |                   |            | 0.00          | 0                | 5,914.00      |
| R2037            | On 08/05/2014 | Bond Future        | 9.37   | Call       | 1,557.01000 |       | 1.55701   | 1,959.37000 | 1.95937      |                | 1,557.010         |            | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2037            | On 08/05/2014 | Bond Future        | 9.37   | Put        | 0.00000     |       | 0.00000   |             | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.38   | Call       | 1,644.21000 |       | 1.64421   | 2,046.57000 | 2.04657      | 1,644.210      | 1,644.210         |            | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.38   | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.39   | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 08/05/2014 | Bond Future        | 9.39   | Call       | 1,731.27000 |       | 1.73127   | 2,133.63000 | 2.13363      | 1,731.270      | 1,731.270         |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        |        |            | 9.28138     |       | 92.94904  | 9.23508     | 93.35877     |                |                   |            |               | 0                | 3,280.00      |
| R2037            | On 07/08/2014 | Bond Future        | 9.04   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.04   | Put        | 2,168.41000 |       | 2.16841   | 1,758.68000 | 1.75868      | 2,168.410      | 2,168.410         |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.05   | Put        | 2,076.97000 |       | 2.07697   | 1,667.24000 | 1.66724      | 2,076.970      | 2,076.970         |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.05   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.06   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        | 9.06   | Put        | 1,985.67000 |       | 1.98567   | 1,575.94000 | 1.57594      | 1,985.670      | 1,985.670         |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        |        |            | 9.35908     |       | 94.26143  | 9.31146     | 94.67683     |                |                   |            |               | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.69   | Call       | 2,805.56000 |       | 2.80556   | 3,220.96000 | 3.22096      | 2,805.560      | 2,805.560         |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.69   | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.70   | Call       | 2,888.18000 |       | 2.88818   | 3,303.58000 | 3.30358      | 2,888.180      | 2,888.180         |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.70   | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.71   | Call       | 2,970.68000 |       | 2.97068   | 3,386.08000 | 3.38608      | 2,970.680      | 2,970.680         |            | 0.00          | 0                | 0.00          |
| R2037            | On 06/11/2014 | Bond Future        | 9.71   | Put        | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        |        |            | 8.10962     |       | 102.71489 | 8.01298     | 103.08039    |                |                   | 6.22       | 0.00          | 0                | 31,051.00     |
| R204             | On 08/05/2014 | Bond Future        | 6.04   | Call       | 0.15000     |       | 0.00015   | 0.32000     | 0.00032      | 0.150          | 0.150             | 6.03       | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.04   | Put        | 8,199.13000 |       | 8.19913   | 7,833.80000 | 7.83380      | 8,199.130      | 8,199.130         | 6.03       | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.05   | Call       | 0.16000     |       | 0.00016   | 0.35000     | 0.00035      | 0.160          | 0.160             | 6.03       | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.05   | Put        | 8,157.59000 |       | 8.15759   | 7,792.28000 | 7.79228      | 8,157.590      | 8,157.590         | 6.03       | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.06   | Call       | 0.17000     |       | 0.00017   | 0.37000     | 0.00037      | 0.170          | 0.170             | 6.03       | 0.00          | 0                | 0.00          |
| R204             | On 08/05/2014 | Bond Future        | 6.06   | Put        | 8,116.06000 |       | 8.11606   | 7,750.76000 | 7.75076      | 8,116.060      | 8,116.060         | 6.03       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        |        |            | 8.25913     |       | 100.18771 | 8.15537     | 100.56001    |                |                   | 6.21       | 0.00          | 0                | 300.00        |
| R204             | On 07/08/2014 | Bond Future        | 7.44   | Call       | 470.66000   |       | 0.47066   | 563.24000   | 0.56324      | 470.660        | 470.660           | 6.05       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.44   | Put        | 3,456.93000 |       | 3.45693   | 3,177.21000 | 3.17721      | 3,456.930      | 3,456.930         | 6.05       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.45   | Call       | 478.92000   |       | 0.47892   | 572.66000   | 0.57266      | 478.920        | 478.920           | 6.05       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.45   | Put        | 3,428.08000 |       | 3.42808   | 3,149.52000 | 3.14952      | 3,428.080      | 3,428.080         | 6.05       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.46   | Call       | 487.28000   |       | 0.48728   | 582.20000   | 0.58220      | 487.280        | 487.280           | 6.05       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.46   | Put        | 3,399.34000 |       | 3.39934   | 3,121.96000 | 3.12196      | 3,399.340      | 3,399.340         | 6.05       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.78   | Call       | 814.13000   |       | 0.81413   | 949.63000   | 0.94963      | 814.130        | 814.130           | 6.12       | 0.00          | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        | 7.78   | Put        | 2,547.69000 |       | 2.54769   | 2,310.89000 | 2.31089      | 2,547.690      | 2,547.690         | 6.12       | 0.00          | 0                | 530.00        |
| R204             | On 06/11/2014 | Bond Future        |        |            | 8.40515     |       | 101.72796 | 8.29403     | 102.10527    |                |                   | 6.05       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 6.99   | Call       | 389.48000   |       | 0.38948   | 456.18000   | 0.45618      | 389.480        | 389.480           | 5.85       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 6.99   | Put        | 5,329.62000 |       | 5.32962   | 5,019.01000 | 5.01901      | 5,329.620      | 5,329.620         | 5.85       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.00   | Call       | 394.86000   |       | 0.39486   | 462.27000   | 0.46227      | 394.860        | 394.860           | 5.85       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.00   | Put        | 5,299.05000 |       | 5.29905   | 4,989.15000 | 4.98915      | 5,299.050      | 5,299.050         | 5.85       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.01   | Call       | 400.29000   |       | 0.40029   | 468.42000   | 0.46842      | 400.290        | 400.290           | 5.85       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.01   | Put        | 5,268.53000 |       | 5.26853   | 4,959.35000 | 4.95935      | 5,268.530      | 5,268.530         | 5.85       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.99   | Call       | 1,321.99000 |       | 1.32199   | 1,480.81000 | 1.48081      | 1,321.990      | 1,321.990         | 6.00       | 0.00          | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.99   | Put        | 2,740.74000 |       | 2.74074   | 2,522.25000 | 2.52225      | 2,740.740      | 2,740.740         | 6.00       | 0.00          | 0                | 1,270.00      |
| R204             | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 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    | 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    | 100.00000      | 100.00000         |            | 0.00          | 0                | 0.00          |
| R2048            | On 08/05/2014 | Bond Future        |        |            | 9.28442     |       | 96.24749  | 9.23962     | 96.68689     |                |                   |            | 0.00          | 0                | 13,515.00     |
| R2048            | On 08/05/2014 | Bond Future        | 9.04   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 08/05/2014 | Bond Future        | 9.04   | Put        | 2,442.42000 |       | 2.44242   | 2,003.02000 | 2.00302      | 2,442.420      | 2,442.420         |            | 0.00          | 0                | 0.00          |
| R2048            | On 08/05/2014 | Bond Future        | 9.05   | Call       | 0.00000     |       | 0.00000   | 0.00000     | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 08/05/2014 | Bond Future        | 9.05   | Put        | 2,340.29000 |       | 2.34029   | 1,900.89000 | 1.90089      | 2,340.290      | 2,340.290         |            | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield     | MarkPrice    | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-----------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2048            | On 08/05/2014 | Bond Future        | 9.06   | Call       | 0.00000      | 0.00000   | 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        | 2,238.35000  | 2.23835   | 1,798.95000  | 1.79895   | 2,238.350    | 2,238.350      | 2,238.350         |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        |        |            | 9.36428      | 97.53709  | 9.31796      | 97.98434  |              |                | 0.00              |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.64   | Call       | 2,585.21000  | 2.58521   | 3,032.46000  | 3.03246   | 2,585.210    | 2,585.210      | 2,585.210         |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.64   | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000   | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.65   | Call       | 2,676.56000  | 2.67656   | 3,123.81000  | 3.12381   | 2,676.560    | 2,676.560      | 2,676.560         |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.65   | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000   | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.66   | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000   | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        | 9.66   | Call       | 2,767.74000  | 2.76774   | 3,214.99000  | 3.21499   | 2,767.740    | 2,767.740      | 2,767.740         |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        |        |            | 9.44143      | 94.61143  | 9.39376      | 95.06494  |              |                | 0.00              |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.72   | Call       | 2,572.99000  | 2.57299   | 3,026.50000  | 3.02650   | 2,572.990    | 2,572.990      | 2,572.990         |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.72   | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000   | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.73   | Call       | 2,662.97000  | 2.66297   | 3,116.48000  | 3.11648   | 2,662.970    | 2,662.970      | 2,662.970         |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.73   | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000   | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.74   | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000   | 0.00000      | 0.000          | 0.000             |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        | 9.74   | Call       | 2,752.78000  | 2.75278   | 3,206.29000  | 3.20629   | 2,752.780    | 2,752.780      | 2,752.780         |            | 0.00          | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000 |              |                | 0.00              |            | 0.00          | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        |        |            | 8.36915      | 97.37198  | 8.27809      | 97.76542  |              |                |                   | 7.46       | 0.00          | 0                | 19,048.00     |
| R207             | On 08/05/2014 | Bond Future        | 6.19   | Call       | 0.07000      | 0.00007   | 0.15000      | 0.00015   | 0.070        | 0.070          | 0.070             | 7.20       | 0.00          | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.19   | Put        | 9,986.22000  | 9.98622   | 9,592.86000  | 9.59286   | 9,986.220    | 9,986.220      | 9,986.220         | 7.20       | 0.00          | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.20   | Call       | 0.07000      | 0.00007   | 0.16000      | 0.00016   | 0.070        | 0.070          | 0.070             | 7.20       | 0.00          | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.20   | Put        | 9,937.56000  | 9.93756   | 9,544.21000  | 9.54421   | 9,937.560    | 9,937.560      | 9,937.560         | 7.20       | 0.00          | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.21   | Call       | 0.08000      | 0.00008   | 0.17000      | 0.00017   | 0.080        | 0.080          | 0.080             | 7.20       | 0.00          | 0                | 0.00          |
| R207             | On 08/05/2014 | Bond Future        | 6.21   | Put        | 9,888.93000  | 9.88893   | 9,495.58000  | 9.49558   | 9,888.930    | 9,888.930      | 9,888.930         | 7.20       | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        |        |            | 8.50980      | 95.15834  | 8.41311      | 95.55889  |              |                | 0.00              |            | 0.00          | 0                | 100.00        |
| R207             | On 07/08/2014 | Bond Future        | 7.69   | Call       | 562.68000    | 0.56268   | 664.00000    | 0.66400   | 562.680      | 562.680        | 562.680           | 7.46       | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.69   | Put        | 4,025.42000  | 4.02542   | 3,726.19000  | 3.72619   | 4,025.420    | 4,025.420      | 4,025.420         | 7.46       | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.70   | Call       | 572.28000    | 0.57228   | 674.84000    | 0.67484   | 572.280      | 572.280        | 572.280           | 7.46       | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.70   | Put        | 3,991.86000  | 3.99186   | 3,693.87000  | 3.69387   | 3,991.860    | 3,991.860      | 3,991.860         | 7.46       | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.71   | Call       | 581.99000    | 0.58199   | 685.81000    | 0.68581   | 581.990      | 581.990        | 581.990           | 7.46       | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        | 7.71   | Put        | 3,958.43000  | 3.95843   | 3,661.70000  | 3.66170   | 3,958.430    | 3,958.430      | 3,958.430         | 7.46       | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        |        |            | 8.64020      | 96.62146  | 8.53794      | 97.02757  |              |                | 0.00              |            | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.34   | Call       | 564.04000    | 0.56404   | 647.55000    | 0.64755   | 564.040      | 564.040        | 564.040           | 7.35       | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.34   | Put        | 5,890.18000  | 5.89018   | 5,567.58000  | 5.56758   | 5,890.180    | 5,890.180      | 5,890.180         | 7.35       | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.35   | Call       | 571.35000    | 0.57135   | 655.69000    | 0.65569   | 571.350      | 571.350        | 571.350           | 7.35       | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.35   | Put        | 5,855.15000  | 5.85515   | 5,533.38000  | 5.53338   | 5,855.150    | 5,855.150      | 5,855.150         | 7.35       | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.36   | Call       | 578.74000    | 0.57874   | 663.91000    | 0.66391   | 578.740      | 578.740        | 578.740           | 7.35       | 0.00          | 0                | 0.00          |
| R207             | On 06/11/2014 | Bond Future        | 7.36   | Put        | 5,820.22000  | 5.82022   | 5,499.28000  | 5.49928   | 5,820.220    | 5,820.220      | 5,820.220         | 7.35       | 0.00          | 0                | 0.00          |
| R207             | On 15/01/2020 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000 |              |                | 0.00              |            | 0.00          | 0                | 0.00          |
| R207/R157        | On 15/01/2020 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000 |              |                | 0.00              |            | 0.00          | 0                | 0.00          |
| R207/R203        | On 15/01/2020 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000 |              |                | 0.00              |            | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        |        |            | 8.46690      | 91.96186  | 8.38631      | 92.35399  |              |                |                   | 9.23       | 0.00          | 0                | 11,730.00     |
| R208             | On 08/05/2014 | Bond Future        | 6.29   | Call       | 0.15000      | 0.00015   | 0.29000      | 0.00029   | 0.150        | 0.150          | 0.150             | 8.95       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.29   | Put        | 11,359.94000 | 11.35994  | 10,967.95000 | 10.96795  | 11,359.940   | 11,359.940     | 11,359.940        | 8.95       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.30   | Call       | 0.16000      | 0.00016   | 0.31000      | 0.00031   | 0.160        | 0.160          | 0.160             | 8.95       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.30   | Put        | 11,303.94000 | 11.30394  | 10,911.96000 | 10.91196  | 11,303.940   | 11,303.940     | 11,303.940        | 8.95       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.31   | Put        | 11,247.96000 | 11.24796  | 10,855.99000 | 10.85599  | 11,247.960   | 11,247.960     | 11,247.960        | 8.95       | 0.00          | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.31   | Call       | 0.17000      | 0.00017   | 0.33000      | 0.00033   | 0.170        | 0.170          | 0.170             | 8.95       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        |        |            | 8.58736      | 93.31001  | 8.50254      | 93.70923  |              |                | 0.00              |            | 0.00          | 0                | 100.00        |
| R208             | On 07/08/2014 | Bond Future        | 7.79   | Call       | 699.83000    | 0.69983   | 806.21000    | 0.80621   | 699.830      | 699.830        | 699.830           | 8.84       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.79   | Put        | 4,539.22000  | 4.53922   | 4,246.38000  | 4.24638   | 4,539.220    | 4,539.220      | 4,539.220         | 8.84       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.80   | Call       | 711.42000    | 0.71142   | 819.05000    | 0.81905   | 711.420      | 711.420        | 711.420           | 8.84       | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R208             | On 07/08/2014 | Bond Future        | 7.80   | Put        | 4,501.44000  |       | 4.50144   |           | 4,209.85000  | 4.20985        | 4,501.440         | 8.84       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.81   | Call       | 723.15000    |       | 0.72315   |           | 832.04000    | 0.83204        | 723.150           | 8.85       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.81   | Put        | 4,463.84000  |       | 4.46384   |           | 4,173.51000  | 4.17351        | 4,463.840         | 8.85       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 8.28   | Call       | 1,437.46000  |       | 1.43746   |           | 1,610.79000  | 1.61079        | 1,437.460         | 8.98       | 0.00          | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 8.28   | Put        | 2,894.40000  |       | 2.89440   |           | 2,668.51000  | 2.66851        | 2,894.400         | 8.98       | 0.00          | 0                | 630.00        |
| R208             | On 06/11/2014 | Bond Future        |        |            | 8.70445      |       | 91.34526  |           | 8.61549      | 91.74995       |                   | 9.24       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.44   | Call       | 688.15000    |       | 0.68815   |           | 775.48000    | 0.77548        | 688.150           | 8.95       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.44   | Put        | 6,653.97000  |       | 6.65397   |           | 6,336.61000  | 6.33661        | 6,653.970         | 8.95       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.45   | Put        | 6,613.70000  |       | 6.61370   |           | 6,297.18000  | 6.29718        | 6,613.700         | 8.95       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.45   | Call       | 696.91000    |       | 0.69691   |           | 785.08000    | 0.78508        | 696.910           | 8.95       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.46   | Put        | 6,573.53000  |       | 6.57353   |           | 6,257.86000  | 6.25786        | 6,573.530         | 8.95       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.46   | Call       | 705.75000    |       | 0.70575   |           | 794.77000    | 0.79477        | 705.750           | 8.95       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 8.50   | Call       | 2,230.61000  |       | 2.23061   |           | 2,427.02000  | 2.42702        | 2,230.610         | 9.17       | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 8.50   | Put        | 3,163.99000  |       | 3.16399   |           | 2,955.71000  | 2.95571        | 3,163.990         | 9.17       | 0.00          | 0                | 1,520.00      |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R208/R157        | On 31/03/2021 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        |        |            | 9.12883      |       | 73.65782  |           | 9.08407      | 73.98903       |                   | 18.44      | 0.00          | 0                | 25,078.00     |
| R209             | On 08/05/2014 | Bond Future        | 7.84   | Call       | 39.75000     |       | 0.03975   |           | 50.92000     | 0.05092        | 39.750            | 17.94      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.84   | Put        | 10,593.99000 |       | 10.59399  |           | 10,273.95000 | 10.27395       | 10,593.990        | 17.94      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.85   | Call       | 41.53000     |       | 0.04153   |           | 53.11000     | 0.05311        | 41.530            | 17.94      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.85   | Put        | 10,505.11000 |       | 10.50511  |           | 10,185.48000 | 10.18548       | 10,505.110        | 17.94      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.86   | Put        | 10,416.43000 |       | 10.41643  |           | 10,097.24000 | 10.09724       | 10,416.430        | 17.94      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.86   | Call       | 43.37000     |       | 0.04337   |           | 55.39000     | 0.05539        | 43.370            | 17.94      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 8.50   | Call       | 445.39000    |       | 0.44539   |           | 519.94000    | 0.51994        | 445.390           | 18.07      | 0.00          | 0                | 640.00        |
| R209             | On 08/05/2014 | Bond Future        | 8.50   | Put        | 5,321.80000  |       | 5.32180   |           | 5,065.14000  | 5.06514        | 5,321.800         | 18.07      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.00   | Call       | 1,541.86000  |       | 1.54186   |           | 1,710.92000  | 1.71092        | 1,541.860         | 18.32      | 0.00          | 0                | 640.00        |
| R209             | On 08/05/2014 | Bond Future        | 9.00   | Put        | 2,501.54000  |       | 2.50154   |           | 2,339.39000  | 2.33939        | 2,501.540         | 18.32      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.50   | Put        | 916.91000    |       | 0.91691   |           | 843.43000    | 0.84343        | 916.910           | 18.61      | 0.00          | 0                | 640.00        |
| R209             | On 08/05/2014 | Bond Future        | 9.50   | Call       | 3,575.28000  |       | 3.57528   |           | 3,833.01000  | 3.83301        | 3,575.280         | 18.61      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.63   | Call       | 4,230.71000  |       | 4.23071   |           | 4,505.36000  | 4.50536        | 4,230.710         | 18.69      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.63   | Put        | 677.23000    |       | 0.67723   |           | 620.67000    | 0.62067        | 677.230           | 18.69      | 0.00          | 0                | 883.00        |
| R209             | On 08/05/2014 | Bond Future        | 9.75   | Call       | 4,867.99000  |       | 4.86799   |           | 5,155.67000  | 5.15567        | 4,867.990         | 18.77      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 9.75   | Put        | 504.19000    |       | 0.50419   |           | 460.66000    | 0.46066        | 504.190           | 18.77      | 0.00          | 0                | 7,262.00      |
| R209             | On 08/05/2014 | Bond Future        | 9.85   | Put        | 389.91000    |       | 0.38991   |           | 355.41000    | 0.35541        | 389.910           | 18.83      | 0.00          | 0                | 10,000.00     |
| R209             | On 08/05/2014 | Bond Future        | 9.85   | Call       | 5,417.55000  |       | 5.41755   |           | 5,714.26000  | 5.71426        | 5,417.550         | 18.83      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        |        |            | 9.20720      |       | 74.73764  |           | 9.16100      | 75.07473       |                   | 18.46      | 0.00          | 0                | 100.00        |
| R209             | On 07/08/2014 | Bond Future        | 9.04   | Call       | 2,834.13000  |       | 2.83413   |           | 3,005.77000  | 3.00577        | 2,834.130         | 18.35      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.04   | Put        | 4,065.76000  |       | 4.06576   |           | 3,900.31000  | 3.90031        | 4,065.760         | 18.35      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.05   | Call       | 2,866.53000  |       | 2.86653   |           | 3,039.35000  | 3.03935        | 2,866.530         | 18.36      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.05   | Put        | 4,023.58000  |       | 4.02358   |           | 3,859.31000  | 3.85931        | 4,023.580         | 18.36      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.06   | Call       | 2,899.14000  |       | 2.89914   |           | 3,073.13000  | 3.07313        | 2,899.140         | 18.36      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.06   | Put        | 3,981.73000  |       | 3.98173   |           | 3,818.63000  | 3.81863        | 3,981.730         | 18.36      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        |        |            | 9.28158      |       | 72.73929  |           | 9.23410      | 73.08112       |                   | 19.30      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 8.99   | Call       | 3,493.37000  |       | 3.49337   |           | 3,660.42000  | 3.66042        | 3,493.370         | 19.15      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 8.99   | Put        | 5,633.04000  |       | 5.63304   |           | 5,458.26000  | 5.45826        | 5,633.040         | 19.15      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.00   | Call       | 3,524.46000  |       | 3.52446   |           | 3,692.43000  | 3.69243        | 3,524.460         | 19.16      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.00   | Put        | 5,589.13000  |       | 5.58913   |           | 5,415.27000  | 5.41527        | 5,589.130         | 19.16      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.01   | Call       | 3,555.47000  |       | 3.55547   |           | 3,724.35000  | 3.72435        | 3,555.470         | 19.17      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.01   | Put        | 5,545.25000  |       | 5.54525   |           | 5,372.30000  | 5.37230        | 5,545.250         | 19.17      | 0.00          | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000      |       | 6.25000   |           | 6.25000      | 6.25000        |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put         | MTM    | Yield     | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R209/R157        | On 31/03/2036 | Price Contribution |        | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | Bond Future        |        | 160.59371 | 160.59371   |           | 160.59445    | 160.59445      |                   |            | 0.00          | 0                | 719.00        |
| R210             | On 08/05/2014 | Bond Future        | 159.99 | Call      | 603.71000   | 0.60371   | 604.45000    | 0.60445        | 603.710           |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | Bond Future        | 159.99 | Put       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | Bond Future        | 160.00 | Call      | 593.71000   | 0.59371   | 594.45000    | 0.59445        | 593.710           |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | Bond Future        | 160.00 | Put       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | Bond Future        | 160.01 | Put       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 08/05/2014 | Bond Future        | 160.01 | Call      | 583.71000   | 0.58371   | 584.45000    | 0.58445        | 583.710           |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 | Bond Future        |        |           | 162.96778   | 162.96778 | 162.97075    | 162.97075      |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 | Bond Future        | 158.99 | Call      | 3,977.78000 | 3.97778   | 3,980.75000  | 3.98075        | 3,977.780         |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 | Bond Future        | 158.99 | Put       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 | Bond Future        | 159.00 | Call      | 3,967.78000 | 3.96778   | 3,970.75000  | 3.97075        | 3,967.780         |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 | Bond Future        | 159.00 | Put       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 | Bond Future        | 159.01 | Call      | 3,957.78000 | 3.95778   | 3,960.75000  | 3.96075        | 3,957.780         |            | 0.00          | 0                | 0.00          |
| R210             | On 07/08/2014 | Bond Future        | 159.01 | Put       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R210             | On 31/03/2028 | Price Contribution |        | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 08/05/2014 | Bond Future        |        | 127.31358 | 127.31358   |           | 127.31774    | 127.31774      |                   |            | 0.00          | 0                | 390.00        |
| 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       | 2,676.42000 | 2.67642   | 2,672.26000  | 2.67226        | 2,676.420         |            | 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       | 2,686.42000 | 2.68642   | 2,682.26000  | 2.68226        | 2,686.420         |            | 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 08/05/2014 | Bond Future        | 130.01 | Put       | 2,696.42000 | 2.69642   | 2,692.26000  | 2.69226        | 2,696.420         |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 | Bond Future        |        |           | 127.63347   | 127.63347 | 127.63948    | 127.63948      |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 | Bond Future        | 127.99 | Call      | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 | Bond Future        | 127.99 | Put       | 356.53000   | 0.35653   | 350.52000    | 0.35052        | 356.530           |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 | Bond Future        | 128.00 | Call      | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 | Bond Future        | 128.00 | Put       | 366.53000   | 0.36653   | 360.52000    | 0.36052        | 366.530           |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 | Bond Future        | 128.01 | Put       | 376.53000   | 0.37653   | 370.52000    | 0.37052        | 376.530           |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 | Bond Future        | 128.01 | 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 08/05/2014 | Bond Future        |        | 129.74514 | 129.74514   |           | 129.74630    | 129.74630      |                   |            | 0.00          | 0                | 21,797.00     |
| 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       | 2,244.86000 | 2.24486   | 2,243.70000  | 2.24370        | 2,244.860         |            | 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       | 2,254.86000 | 2.25486   | 2,253.70000  | 2.25370        | 2,254.860         |            | 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       | 2,264.86000 | 2.26486   | 2,263.70000  | 2.26370        | 2,264.860         |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 | Bond Future        |        |           | 129.94841   | 129.94841 | 129.95147    | 129.95147      |                   |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 | Bond Future        | 128.99 | Call      | 958.41000   | 0.95841   | 961.47000    | 0.96147        | 958.410           |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 | Bond Future        | 128.99 | Put       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 | Bond Future        | 129.00 | Call      | 948.41000   | 0.94841   | 951.47000    | 0.95147        | 948.410           |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 | Bond Future        | 129.00 | Put       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 | Bond Future        | 129.01 | Call      | 938.41000   | 0.93841   | 941.47000    | 0.94147        | 938.410           |            | 0.00          | 0                | 0.00          |
| R212             | On 07/08/2014 | Bond Future        | 129.01 | Put       | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM                     | Yield        | MarkPrice    | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R212             | On 31/01/2022 |            | Price Contribution      | 100.00000    | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R213             | On 08/05/2014 |            | Bond Future             | 9.03732      | 83.95243     |           | 8.98241      | 84.36310       |                   | 15.63      | 0.00          | 0                | 21,705.00     |
| R213             | On 08/05/2014 | 7.64       | Call                    | 18.20000     | 0.01820      |           | 25.32000     | 0.02532        | 18.200            | 15.16      | 0.00          | 0                | 0.00          |
| R213             | On 08/05/2014 | 7.64       | Put                     | 11,457.94000 | 11.45794     |           | 11,054.39000 | 11.05439       | 11,457.940        | 15.16      | 0.00          | 0                | 0.00          |
| R213             | On 08/05/2014 | 7.65       | Call                    | 19.12000     | 0.01912      |           | 26.53000     | 0.02653        | 19.120            | 15.16      | 0.00          | 0                | 0.00          |
| R213             | On 08/05/2014 | 7.65       | Put                     | 11,369.16000 | 11.36916     |           | 10,965.90000 | 10.96590       | 11,369.160        | 15.16      | 0.00          | 0                | 0.00          |
| R213             | On 08/05/2014 | 7.66       | Call                    | 20.07000     | 0.02007      |           | 27.80000     | 0.02780        | 20.070            | 15.16      | 0.00          | 0                | 0.00          |
| R213             | On 08/05/2014 | 7.66       | Put                     | 11,280.53000 | 11.28053     |           | 10,877.59000 | 10.87759       | 11,280.530        | 15.16      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 |            | Bond Future             | 9.12201      | 85.18320     |           | 9.06524      | 85.60100       |                   | 15.83      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 | 8.84       | Call                    | 2,383.84000  | 2.38384      |           | 2,574.82000  | 2.57482        | 2,383.840         | 15.64      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 | 8.84       | Put                     | 4,490.07000  | 4.49007      |           | 4,263.25000  | 4.26325        | 4,490.070         | 15.64      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 | 8.85       | Call                    | 2,414.03000  | 2.41403      |           | 2,606.52000  | 2.60652        | 2,414.030         | 15.65      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 | 8.85       | Put                     | 4,444.25000  | 4.44425      |           | 4,218.94000  | 4.21894        | 4,444.250         | 15.65      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 | 8.86       | Call                    | 2,444.45000  | 2.44445      |           | 2,638.44000  | 2.63844        | 2,444.450         | 15.65      | 0.00          | 0                | 0.00          |
| R213             | On 07/08/2014 | 8.86       | Put                     | 4,398.75000  | 4.39875      |           | 4,174.94000  | 4.17494        | 4,398.750         | 15.65      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 |            | Bond Future             | 9.20400      | 82.95049     |           | 9.14554      | 83.37415       |                   | 16.67      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 | 8.84       | Call                    | 3,186.89000  | 3.18689      |           | 3,381.33000  | 3.38133        | 3,186.890         | 16.47      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 | 8.84       | Put                     | 5,877.39000  | 5.87739      |           | 5,648.17000  | 5.64817        | 5,877.390         | 16.47      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 | 8.85       | Call                    | 3,216.90000  | 3.21690      |           | 3,412.51000  | 3.41251        | 3,216.900         | 16.47      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 | 8.85       | Put                     | 5,831.79000  | 5.83179      |           | 5,603.74000  | 5.60374        | 5,831.790         | 16.47      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 | 8.86       | Call                    | 3,247.09000  | 3.24709      |           | 3,443.84000  | 3.44384        | 3,247.090         | 16.48      | 0.00          | 0                | 0.00          |
| R213             | On 06/11/2014 | 8.86       | Put                     | 5,786.46000  | 5.78646      |           | 5,559.55000  | 5.55955        | 5,786.460         | 16.48      | 0.00          | 0                | 0.00          |
| R213             | On 28/02/2031 |            | Price Contribution      | 100.00000    | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R213/R186        | On 28/02/2031 |            | Price Contribution      | 100.00000    | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R214             | On 08/05/2014 |            | Bond Future             | 9.20798      | 74.51519     |           | 9.16318      | 74.85954       |                   | 18.38      | 0.00          | 0                | 5,055.00      |
| R214             | On 08/05/2014 | 8.99       | Call                    | 1,272.37000  | 1.27237      |           | 1,427.66000  | 1.42766        | 1,272.370         | 18.25      | 0.00          | 0                | 0.00          |
| R214             | On 08/05/2014 | 8.99       | Put                     | 2,973.64000  | 2.97364      |           | 2,784.58000  | 2.78458        | 2,973.640         | 18.25      | 0.00          | 0                | 0.00          |
| R214             | On 08/05/2014 | 9.00       | Call                    | 1,301.36000  | 1.30136      |           | 1,458.81000  | 1.45881        | 1,301.360         | 18.25      | 0.00          | 0                | 0.00          |
| R214             | On 08/05/2014 | 9.00       | Put                     | 2,923.15000  | 2.92315      |           | 2,736.25000  | 2.73625        | 2,923.150         | 18.25      | 0.00          | 0                | 0.00          |
| R214             | On 08/05/2014 | 9.01       | Call                    | 1,330.78000  | 1.33078      |           | 1,490.38000  | 1.49038        | 1,330.780         | 18.26      | 0.00          | 0                | 0.00          |
| R214             | On 08/05/2014 | 9.01       | Put                     | 2,873.22000  | 2.87322      |           | 2,688.47000  | 2.68847        | 2,873.220         | 18.26      | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 |            | Bond Future             | 9.28498      | 75.51440     |           | 9.23873      | 75.86487       |                   | 18.62      | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 | 9.54       | Call                    | 4,485.43000  | 4.48543      |           | 4,713.27000  | 4.71327        | 4,485.430         | 18.81      | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 | 9.54       | Put                     | 2,602.61000  | 2.60261      |           | 2,479.98000  | 2.47998        | 2,602.610         | 18.81      | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 | 9.55       | Call                    | 4,527.24000  | 4.52724      |           | 4,756.17000  | 4.75617        | 4,527.240         | 18.81      | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 | 9.55       | Put                     | 2,572.27000  | 2.57227      |           | 2,450.73000  | 2.45073        | 2,572.270         | 18.81      | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 | 9.56       | Call                    | 4,569.22000  | 4.56922      |           | 4,799.24000  | 4.79924        | 4,569.220         | 18.82      | 0.00          | 0                | 0.00          |
| R214             | On 07/08/2014 | 9.56       | Put                     | 2,542.22000  | 2.54222      |           | 2,421.77000  | 2.42177        | 2,542.220         | 18.82      | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 |            | Bond Future             | 9.35924      | 73.38796     |           | 9.31171      | 73.74331       |                   | 19.70      | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 | 9.64       | Call                    | 5,635.96000  | 5.63596      |           | 5,861.49000  | 5.86149        | 5,635.960         | 19.80      | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 | 9.64       | Put                     | 3,595.14000  | 3.59514      |           | 3,465.32000  | 3.46532        | 3,595.140         | 19.80      | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 | 9.65       | Call                    | 5,675.90000  | 5.67590      |           | 5,902.28000  | 5.90228        | 5,675.900         | 19.81      | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 | 9.65       | Put                     | 3,564.18000  | 3.56418      |           | 3,435.21000  | 3.43521        | 3,564.180         | 19.81      | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 | 9.66       | Call                    | 5,715.95000  | 5.71595      |           | 5,943.16000  | 5.94316        | 5,715.950         | 19.82      | 0.00          | 0                | 0.00          |
| R214             | On 06/11/2014 | 9.66       | Put                     | 3,533.46000  | 3.53346      |           | 3,405.32000  | 3.40532        | 3,533.460         | 19.82      | 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 13/06/2014 |            | Foreign Exchange Future | 21,839.16000 | 21,839.16000 |           | 21,536.87000 | 21,536.87000   |                   |            | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 |            | Foreign Exchange Future | 4.84810      | 4.84810      |           | 4.76150      | 4.76150        |                   | 11.90      | 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.04   | Call       | 43.32070  |       | 0.04332   |           | 26.70130     | 0.02670        | 43.321            | 12.04      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.04   | Put        | 235.22070 |       | 0.23522   |           | 305.20130    | 0.30520        | 235.221           | 12.04      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.05   | Call       | 41.00100  |       | 0.04100   |           | 25.37110     | 0.02537        | 41.001            | 12.05      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.05   | Put        | 242.90100 |       | 0.24290   |           | 313.87110    | 0.31387        | 242.901           | 12.05      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.06   | Call       | 38.78270  |       | 0.03878   |           | 24.10450     | 0.02410        | 38.783            | 12.06      | 0.00          | 0                | 0.00          |
| TRY / R          | On 13/06/2014 | Foreign Exchange Future | 5.06   | Put        | 250.68270 |       | 0.25068   |           | 322.60450    | 0.32260        | 250.683           | 12.06      | 0.00          | 0                | 0.00          |
| TRY / R          | On 15/09/2014 | Foreign Exchange Future |        |            | 4.78760   |       | 4.78760   |           | 4.69940      | 4.69940        |                   | 11.76      | 0.00          | 0                | 0.00          |
| TRY / R          | On 15/09/2014 | Foreign Exchange Future | 4.74   | Call       | 186.05640 |       | 0.18606   |           | 134.94730    | 0.13495        | 186.056           | 12.11      | 0.00          | 0                | 0.00          |
| TRY / R          | On 15/09/2014 | Foreign Exchange Future | 4.74   | Put        | 138.45640 |       | 0.13846   |           | 175.54730    | 0.17555        | 138.456           | 12.11      | 0.00          | 0                | 0.00          |
| TRY / R          | On 15/09/2014 | Foreign Exchange Future | 4.75   | Call       | 180.03940 |       | 0.18004   |           | 130.61330    | 0.13061        | 180.039           | 12.05      | 0.00          | 0                | 0.00          |
| TRY / R          | On 15/09/2014 | Foreign Exchange Future | 4.75   | Put        | 142.43940 |       | 0.14244   |           | 181.21330    | 0.18121        | 142.439           | 12.05      | 0.00          | 0                | 0.00          |
| TRY / R          | On 15/09/2014 | Foreign Exchange Future | 4.76   | Call       | 174.11670 |       | 0.17412   |           | 126.38000    | 0.12638        | 174.117           | 12.00      | 0.00          | 0                | 0.00          |
| TRY / R          | On 15/09/2014 | Foreign Exchange Future | 4.76   | Put        | 146.51670 |       | 0.14652   |           | 186.98000    | 0.18698        | 146.517           | 12.00      | 0.00          | 0                | 0.00          |

**Total for Derivatives :** **1,638,334,794.18**      **147,250**      **3 771 078.00**

**i-Bonds**

|        |               |           |  |  |         |  |           |  |         |           |  |  |      |   |                  |
|--------|---------------|-----------|--|--|---------|--|-----------|--|---------|-----------|--|--|------|---|------------------|
| AA02   | On 28/03/2016 | Spot Bond |  |  | 0.00000 |  | 100.00000 |  | 0.00000 | 99.95185  |  |  | 0.00 | 0 | 0.00             |
| AA03   | On 11/05/2015 | Spot Bond |  |  | 7.46000 |  | 106.08000 |  | 7.46000 | 106.05853 |  |  | 0.00 | 0 | 0.00             |
| AA04   | On 22/03/2017 | Spot Bond |  |  | 0.00000 |  | 100.00000 |  | 0.00000 | 100.01840 |  |  | 0.00 | 0 | 0.00             |
| AA05   | On 22/03/2019 | Spot Bond |  |  | 9.12000 |  | 100.68927 |  | 9.12000 | 100.66486 |  |  | 0.00 | 0 | 3,500,000,000.00 |
| AB010  | On 21/11/2022 | Spot Bond |  |  | 0.00000 |  | 100.00000 |  | 0.00000 | 100.57400 |  |  | 0.00 | 0 | 0.00             |
| AB011  | On 21/11/2023 | Spot Bond |  |  | 0.00000 |  | 100.00000 |  | 0.00000 | 100.67520 |  |  | 0.00 | 0 | 0.00             |
| AB013  | On 21/11/2018 | Spot Bond |  |  | 9.98500 |  | 96.67120  |  | 9.98500 | 96.64519  |  |  | 0.00 | 0 | 0.00             |
| AB06   | On 27/03/2015 | Spot Bond |  |  | 7.76000 |  | 104.34924 |  | 7.76000 | 100.27900 |  |  | 0.00 | 0 | 200,000,000.00   |
| AB08   | On 03/05/2017 | Spot Bond |  |  | 0.00000 |  | 100.00000 |  | 0.00000 | 101.06585 |  |  | 0.00 | 0 | 0.00             |
| AB09   | On 03/05/2017 | Spot Bond |  |  | 9.29000 |  | 106.65968 |  | 9.29000 | 106.63293 |  |  | 0.00 | 0 | 500,000,000.00   |
| ABCP12 | On 20/09/2014 | Spot Bond |  |  | 1.60000 |  | 132.89009 |  | 1.60000 | 132.87209 |  |  | 0.00 | 0 | 0.00             |
| ABCP13 | On 07/12/2023 | Spot Bond |  |  | 2.56000 |  | 126.75571 |  | 2.56000 | 260.03104 |  |  | 0.00 | 0 | 0.00             |
| ABFN04 | On 25/02/2015 | Spot Bond |  |  | 0.00000 |  | 100.00000 |  | 0.00000 | 100.56643 |  |  | 0.00 | 0 | 0.00             |
| ABFN06 | On 17/03/2016 | Spot Bond |  |  | 0.00000 |  | 100.00000 |  | 0.00000 | 100.61760 |  |  | 0.00 | 0 | 0.00             |
| ABFN07 | On 17/03/2018 | Spot Bond |  |  | 0.00000 |  | 100.00000 |  | 0.00000 | 100.15675 |  |  | 0.00 | 0 | 0.00             |
| ABFN08 | On 17/03/2020 | Spot Bond |  |  | 0.00000 |  | 100.00000 |  | 0.00000 | 100.16325 |  |  | 0.00 | 0 | 0.00             |
| ABFN09 | On 17/03/2026 | Spot Bond |  |  | 0.00000 |  | 100.00000 |  | 0.00000 | 100.16744 |  |  | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ABFN10           | On 28/10/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.35450    |                |                   |            | 0.00          | 0                | 0.00           |
| ABL10A           | On 15/03/2015 | Spot Bond  | 8.22000   | 103.33686 | 8.22000   | 103.31424    |                |                   |            | 0.00          | 0                | 370,000,000.00 |
| ABL10B           | On 15/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.78649    |                |                   |            | 0.00          | 0                | 0.00           |
| ABL11A           | On 29/09/2014 | Spot Bond  | 8.17000   | 105.31899 | 8.17000   | 100.54989    |                |                   |            | 0.00          | 0                | 0.00           |
| ABL11B           | On 29/09/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.30915    |                |                   |            | 0.00          | 0                | 0.00           |
| ABL12B           | On 08/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.70039    |                |                   |            | 0.00          | 0                | 0.00           |
| ABL13            | On 11/10/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.48668    |                |                   |            | 0.00          | 0                | 0.00           |
| ABL14            | On 09/10/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.32814    |                |                   |            | 0.00          | 0                | 0.00           |
| ABL15            | On 09/10/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.60229    |                |                   |            | 0.00          | 0                | 0.00           |
| ABL16            | On 25/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.99946     |                |                   |            | 0.00          | 0                | 0.00           |
| ABL17            | On 21/06/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.02219    |                |                   |            | 0.00          | 0                | 0.00           |
| ABL18            | On 25/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.55749    |                |                   |            | 0.00          | 0                | 0.00           |
| ABL19            | On 25/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.99934     |                |                   |            | 0.00          | 0                | 0.00           |
| ABLI02           | On 08/05/2014 | Spot Bond  | 6.05000   | 138.45820 | 6.05000   | 133.29592    |                |                   |            | 0.00          | 0                | 0.00           |
| ABLI03           | On 15/03/2015 | Spot Bond  | 3.26000   | 124.72699 | 3.26000   | 124.70457    |                |                   |            | 0.00          | 0                | 0.00           |
| ABLI04           | On 11/10/2016 | Spot Bond  | 4.35000   | 114.78801 | 4.35000   | 114.76390    |                |                   |            | 0.00          | 0                | 0.00           |
| ABLI05           | On 18/02/2018 | Spot Bond  | 5.20000   | 98.64689  | 5.20000   | 98.62383     |                |                   |            | 0.00          | 0                | 0.00           |
| ABLI06           | On 19/07/2020 | Spot Bond  | 6.22000   | 101.11848 | 6.22000   | 101.09207    |                |                   |            | 0.00          | 0                | 0.00           |
| ABLS2A           | On 13/07/2016 | Spot Bond  | 11.69000  | 110.52806 | 11.69000  | 110.49338    |                |                   |            | 0.00          | 0                | 0.00           |
| ABLS2B           | On 13/07/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.21809    |                |                   |            | 0.00          | 0                | 0.00           |
| ABLS3            | On 31/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.84616     |                |                   |            | 0.00          | 0                | 0.00           |
| ABLS4            | On 29/03/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.83920     |                |                   |            | 0.00          | 0                | 0.00           |
| ABLS5            | On 29/06/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.83144     |                |                   |            | 0.00          | 0                | 0.00           |
| ABLSI1           | On 29/06/2019 | Spot Bond  | 4.85000   | 108.35425 | 4.85000   | 108.33003    |                |                   |            | 0.00          | 0                | 0.00           |
| ABN03U           | On 12/03/2015 | Spot Bond  | 100.00000 | 56.11116  | 100.00000 | 55.97523     |                |                   |            | 0.00          | 0                | 0.00           |
| ABN05            | On 18/04/2021 | Spot Bond  | 2.30000   | 163.85551 | 2.30000   | 163.83016    |                |                   |            | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN07            | On 13/06/2015 | Spot Bond  |     | 2.76000 | 156.54431 |           | 2.76000      | 156.51813      |                   |            | 0.00          | 0                | 0.00          |
| ABN09            | On 27/06/2023 | Spot Bond  |     | 2.33000 | 165.06781 |           | 2.33000      | 165.04214      |                   |            | 0.00          | 0                | 0.00          |
| ABN14            | On 10/10/2033 | Spot Bond  |     | 2.12000 | 170.61661 |           | 2.12000      | 170.59105      |                   |            | 0.00          | 0                | 0.00          |
| ABN33            | On 29/01/2018 | Spot Bond  |     | 8.68625 | 72.58580  |           | 8.68625      | 72.56924       |                   |            | 0.00          | 0                | 0.00          |
| ABN34            | On 29/01/2018 | Spot Bond  |     | 8.68625 | 72.58580  |           | 8.68625      | 72.56924       |                   |            | 0.00          | 0                | 0.00          |
| ABN38            | On 17/08/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 90.45000       |                   |            | 0.00          | 0                | 0.00          |
| ABN39            | On 21/09/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.01951      |                   |            | 0.00          | 0                | 0.00          |
| ABN40            | On 29/09/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 90.81000       |                   |            | 0.00          | 0                | 0.00          |
| ABN42            | On 16/11/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 89.63000       |                   |            | 0.00          | 0                | 0.00          |
| ABN44            | On 14/12/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 90.00000       |                   |            | 0.00          | 0                | 0.00          |
| ABN45            | On 23/02/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 86.48000       |                   |            | 0.00          | 0                | 0.00          |
| ABN46            | On 23/03/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 85.83000       |                   |            | 0.00          | 0                | 0.00          |
| ABN47            | On 05/04/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.35187      |                   |            | 0.00          | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.24038      |                   |            | 0.00          | 0                | 0.00          |
| ABN49            | On 12/04/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 85.45000       |                   |            | 0.00          | 0                | 0.00          |
| ABN50            | On 21/12/2014 | Spot Bond  |     | 7.71000 | 102.99644 |           | 7.71000      | 102.97503      |                   |            | 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      | 85.72000       |                   |            | 0.00          | 0                | 0.00          |
| ABN53            | On 01/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 88.87000       |                   |            | 0.00          | 0                | 0.00          |
| ABN54            | On 14/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 85.88000       |                   |            | 0.00          | 0                | 0.00          |
| ABN55            | On 27/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.96207       |                   |            | 0.00          | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  |     | 7.75000 | 108.24309 |           | 7.75000      | 108.22072      |                   |            | 0.00          | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.28819      |                   |            | 0.00          | 0                | 0.00          |
| ABN59            | On 20/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 83.06000       |                   |            | 0.00          | 0                | 0.00          |
| ABN60            | On 23/08/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 83.18000       |                   |            | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN61            | On 31/01/2025 | Spot Bond  |     | 2.85500  | 92.36703  |           | 2.85500      | 100.49840      |                   |            | 0.00          | 0                | 0.00          |
| ABN62            | On 31/03/2028 | Spot Bond  |     | 2.79000  | 97.77321  |           | 2.79000      | 146.14871      |                   |            | 0.00          | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  |     | 2.72000  | 112.10682 |           | 2.72000      | 194.73722      |                   |            | 0.00          | 0                | 0.00          |
| ABN64            | On 12/10/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 95.40000       |                   |            | 0.00          | 0                | 0.00          |
| ABN66            | On 21/11/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 81.82000       |                   |            | 0.00          | 0                | 0.00          |
| ABN67            | On 28/02/2023 | Spot Bond  |     | 10.02500 | 87.31744  |           | 10.02500     | 87.29424       |                   |            | 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      | 91.28000       |                   |            | 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      | 102.78749      |                   |            | 0.00          | 0                | 0.00          |
| ABN73            | On 03/05/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 87.71000       |                   |            | 0.00          | 0                | 0.00          |
| ABN74            | On 09/05/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 95.61500       |                   |            | 0.00          | 0                | 0.00          |
| ABN75            | On 07/06/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 108.84000      |                   |            | 0.00          | 0                | 0.00          |
| ABN76            | On 21/12/2026 | Spot Bond  |     | 9.99000  | 106.33897 |           | 9.99000      | 106.31049      |                   |            | 0.00          | 0                | 0.00          |
| ABN78            | On 20/06/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 106.99000      |                   |            | 0.00          | 0                | 0.00          |
| ABN79            | On 21/12/2026 | Spot Bond  |     | 9.93500  | 106.74194 |           | 9.93500      | 106.71350      |                   |            | 0.00          | 0                | 0.00          |
| ABN80            | On 31/03/2021 | Spot Bond  |     | 9.49500  | 86.08234  |           | 9.49500      | 86.06041       |                   |            | 0.00          | 0                | 0.00          |
| ABN81            | On 05/07/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.39000       |                   |            | 0.00          | 0                | 0.00          |
| ABN82            | On 05/07/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 97.04000       |                   |            | 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  |     | 10.03000 | 106.04731 |           | 10.03000     | 106.01880      |                   |            | 0.00          | 0                | 0.00          |
| ABN88            | On 06/09/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 88.01000       |                   |            | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ABN91            | On 11/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.29166      |                   |            | 0.00          | 0                | 0.00           |
| ABN92            | On 31/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.10113      |                   |            | 0.00          | 0                | 0.00           |
| ABS10            | On 17/03/2018 | Spot Bond  | 8.99000   |       | 103.15739 |           | 8.99000      | 103.13274      |                   |            | 0.00          | 0                | 0.00           |
| ABS5             | On 01/05/2015 | Spot Bond  | 7.41000   |       | 104.23590 |           | 7.41000      | 104.21496      |                   |            | 0.00          | 0                | 510,000,000.00 |
| ABS6             | On 01/06/2020 | Spot Bond  | 9.53500   |       | 96.43773  |           | 9.53500      | 96.41306       |                   |            | 0.00          | 0                | 0.00           |
| ABS7             | On 11/09/2026 | Spot Bond  | 10.19000  |       | 90.66385  |           | 10.19000     | 90.63936       |                   |            | 0.00          | 0                | 0.00           |
| ABS9             | On 17/03/2016 | Spot Bond  | 8.11000   |       | 102.48293 |           | 8.11000      | 102.46080      |                   |            | 0.00          | 0                | 0.00           |
| ABS11            | On 11/06/2014 | Spot Bond  | 2.30000   |       | 131.85178 |           | 2.30000      | 129.29619      |                   |            | 0.00          | 0                | 0.00           |
| ABS12            | On 07/12/2023 | Spot Bond  | 2.37000   |       | 208.29627 |           | 2.37000      | 263.87005      |                   |            | 0.00          | 0                | 0.00           |
| ABS13            | On 31/01/2017 | Spot Bond  | 1.54000   |       | 121.80783 |           | 1.54000      | 124.50788      |                   |            | 0.00          | 0                | 0.00           |
| ABS14            | On 31/01/2022 | Spot Bond  | 2.37000   |       | 121.89849 |           | 2.37000      | 124.32755      |                   |            | 0.00          | 0                | 0.00           |
| ACL01U           | On 30/06/2015 | Spot Bond  | 100.00000 |       | 46.63649  |           | 100.00000    | 46.52101       |                   |            | 0.00          | 0                | 0.00           |
| ACL028           | On 15/09/2015 | Spot Bond  | 11.91000  |       | 102.48059 |           | 11.91000     | 102.44837      |                   |            | 0.00          | 0                | 0.00           |
| ACL029           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.87085      |                   |            | 0.00          | 0                | 0.00           |
| ACL02U           | On 20/03/2018 | Spot Bond  | 100.00000 |       | 3.57001   |           | 100.00000    | 3.56137        |                   |            | 0.00          | 0                | 0.00           |
| ACL033           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.89313      |                   |            | 0.00          | 0                | 0.00           |
| ACL036           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.20860      |                   |            | 0.00          | 0                | 0.00           |
| ACL03U           | On 20/03/2016 | Spot Bond  | 100.00000 |       | 21.27895  |           | 100.00000    | 21.22740       |                   |            | 0.00          | 0                | 0.00           |
| ACL042           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.84857      |                   |            | 0.00          | 0                | 0.00           |
| ACL047           | On 22/10/2018 | Spot Bond  | 11.00000  |       | 62.03429  |           | 11.00000     | 62.01656       |                   |            | 0.00          | 0                | 0.00           |
| ACL04U           | On 20/06/2016 | Spot Bond  | 100.00000 |       | 13.61853  |           | 100.00000    | 13.58553       |                   |            | 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      | 100.10693      |                   |            | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL077           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.11795      |                   |            | 0.00          | 0                | 0.00          |
| ACL078           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.10201      |                   |            | 0.00          | 0                | 0.00          |
| ACL080           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.10534      |                   |            | 0.00          | 0                | 0.00          |
| ACL081           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.10680      |                   |            | 0.00          | 0                | 0.00          |
| ACL082           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.18790      |                   |            | 0.00          | 0                | 0.00          |
| ACL083           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.18790      |                   |            | 0.00          | 0                | 0.00          |
| ACL084           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.19489      |                   |            | 0.00          | 0                | 0.00          |
| ACL085           |        | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.09937      |                   |            | 0.00          | 0                | 0.00          |
| ACL086           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.19489      |                   |            | 0.00          | 0                | 0.00          |
| ACL087           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.18091      |                   |            | 0.00          | 0                | 0.00          |
| ACL088           |        | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 88.13249       |                   |            | 0.00          | 0                | 0.00          |
| ACL089           |        | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.09743      |                   |            | 0.00          | 0                | 0.00          |
| ACL092           |        | On 26/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 99.97990       |                   |            | 0.00          | 0                | 0.00          |
| ACL095           |        | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.10340      |                   |            | 0.00          | 0                | 0.00          |
| ACL096           |        | On 20/06/2020 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.10650      |                   |            | 0.00          | 0                | 0.00          |
| ACL097           |        | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.10780      |                   |            | 0.00          | 0                | 0.00          |
| ACL098           |        | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.10515      |                   |            | 0.00          | 0                | 0.00          |
| ACL100           |        | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.09939      |                   |            | 0.00          | 0                | 0.00          |
| ACL104           |        | On 20/12/2019 | Spot Bond | 9.99000 | 100.20442 |           | 9.99000      | 100.17756      |                   |            | 0.00          | 0                | 0.00          |
| ACL114           |        | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL118           |        | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.12292      |                   |            | 0.00          | 0                | 0.00          |
| ACL120           |        | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.81586      |                   |            | 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          |
| ACL126           |        | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 81.72620       |                   |            | 0.00          | 0                | 0.00          |
| ACL127           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 164.33205      |                   |            | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL128           |        | On 20/09/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 164.42118      |                   |            | 0.00          | 0                | 0.00          |
| ACL129           |        | On 20/09/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.10196      |                   |            | 0.00          | 0                | 0.00          |
| ACL130           |        | On 18/08/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.68228      |                   |            | 0.00          | 0                | 0.00          |
| ACL131           |        | On 18/08/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.68228      |                   |            | 0.00          | 0                | 0.00          |
| ACL133           |        | On 26/08/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.53396      |                   |            | 0.00          | 0                | 0.00          |
| ACL134           |        | On 20/09/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.09861      |                   |            | 0.00          | 0                | 0.00          |
| ACL135           |        | On 20/09/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.09781      |                   |            | 0.00          | 0                | 0.00          |
| ACL136           |        | On 20/09/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.15673      |                   |            | 0.00          | 0                | 0.00          |
| ACL137           |        | On 02/09/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.45524      |                   |            | 0.00          | 0                | 0.00          |
| ACL138           |        | On 20/09/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.15695      |                   |            | 0.00          | 0                | 0.00          |
| ACL139           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.17733      |                   |            | 0.00          | 0                | 0.00          |
| ACL141           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.81464      |                   |            | 0.00          | 0                | 0.00          |
| ACL142           |        | On 20/12/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.15601      |                   |            | 0.00          | 0                | 0.00          |
| ACL143           |        | On 20/12/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 102.21384      |                   |            | 0.00          | 30,000,000       | 7,500,000.00  |
| ACL144           |        | On 20/12/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.00152      |                   |            | 0.00          | 0                | 0.00          |
| ACL145           |        | On 20/12/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.10238      |                   |            | 0.00          | 0                | 0.00          |
| ACL149           |        | On 20/03/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL150           |        | On 20/03/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL151           |        | On 20/03/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.10044      |                   |            | 0.00          | 0                | 0.00          |
| ACL153           |        | On 20/03/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.08977      |                   |            | 0.00          | 0                | 0.00          |
| ACL154           |        | On 20/03/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.08747      |                   |            | 0.00          | 0                | 0.00          |
| ACL155           |        | On 20/03/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.09193      |                   |            | 0.00          | 0                | 0.00          |
| ACL156           |        | On 20/03/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.10017      |                   |            | 0.00          | 0                | 0.00          |
| ACL157           |        | On 20/03/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.09548      |                   |            | 0.00          | 0                | 0.00          |
| ACL158           |        | On 20/03/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.09017      |                   |            | 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  |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ACL159           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.09166      |                   |            | 0.00          | 0                | 0.00           |
| ACL161           |        | On 20/03/2022 | Spot Bond | 10.23000 | 100.16280 |           | 10.23000     | 100.13565      |                   |            | 0.00          | 0                | 0.00           |
| ACL162           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.09295      |                   |            | 0.00          | 0                | 0.00           |
| ACL163           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.09085      |                   |            | 0.00          | 0                | 0.00           |
| ACL164           |        | On 20/06/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.12631      |                   |            | 0.00          | 0                | 0.00           |
| ACL165           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 113.68830      |                   |            | 0.00          | 0                | 0.00           |
| ACL166           |        | On 20/03/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| ACL167           |        | On 20/06/2019 | Spot Bond | 10.06000 | 101.51600 |           | 10.06000     | 101.48863      |                   |            | 0.00          | 0                | 0.00           |
| ACL168           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.09970      |                   |            | 0.00          | 0                | 200,000,000.00 |
| ACL169           |        | On 20/06/2017 | Spot Bond | 1.75000  | 111.03437 |           | 1.75000      | 111.06591      |                   |            | 0.00          | 0                | 0.00           |
| ACL170           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.09152      |                   |            | 0.00          | 0                | 0.00           |
| ACL172           |        | On 20/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.09159      |                   |            | 0.00          | 0                | 0.00           |
| ACL173           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10325      |                   |            | 0.00          | 0                | 0.00           |
| ACL174           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10655      |                   |            | 0.00          | 0                | 0.00           |
| ACL175           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.09994      |                   |            | 0.00          | 0                | 0.00           |
| ACL178           |        | On 20/09/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10589      |                   |            | 0.00          | 0                | 0.00           |
| ACL180           |        | On 20/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.82781      |                   |            | 0.00          | 0                | 0.00           |
| ACL181           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.20304      |                   |            | 0.00          | 0                | 500,000,000.00 |
| ACL182           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.15647      |                   |            | 0.00          | 0                | 0.00           |
| ACL183           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10721      |                   |            | 0.00          | 0                | 0.00           |
| ACL184           |        | On 20/09/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.42090      |                   |            | 0.00          | 150,000,000      | 75,000,000.00  |
| ACL185           |        | On 20/09/2022 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10589      |                   |            | 0.00          | 0                | 0.00           |
| ACL186           |        | On 20/09/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.09728      |                   |            | 0.00          | 0                | 0.00           |
| ACL187           |        | On 20/09/2020 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10282      |                   |            | 0.00          | 0                | 0.00           |
| ACL188           |        | On 20/09/2020 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10454      |                   |            | 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    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ACL191           | On 20/09/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.09068    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL192           | On 20/12/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.09270    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL193           | On 20/09/2022 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.10502    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL194           | On 20/09/2022 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.10958    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL195           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.11709    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL196           | On 20/12/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.10391    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL197           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.11603    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL198           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 102.63084    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL199           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.11709    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL200           | On 21/11/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 91.88156     |                |                   |            | 0.00          | 0                | 0.00             |
| ACL201           | On 20/12/2022 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.11182    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL202           | On 20/12/2022 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.11182    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL203           | On 30/01/2023 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 119.92467    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL204           | On 14/02/2023 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 120.77830    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL205           | On 20/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.09729    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL208           | On 20/03/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.09637    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL210           | On 20/05/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.60281    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL212           | On 20/09/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.09889    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL213           | On 20/06/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.09928    |                |                   |            | 0.00          | 5,000,000,000    | 5,300,000,000.00 |
| ACL214           | On 20/09/2020 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.10325    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL215           | On 20/09/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.09743    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL216           | On 20/12/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.09729    |                |                   |            | 0.00          | 0                | 0.00             |
| ACL217           | On 20/12/2023 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.10079    |                |                   |            | 0.00          | 0                | 0.00             |
| ADCB01           | On 08/03/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.95974    |                |                   |            | 0.00          | 0                | 0.00             |
| ADCB02           | On 31/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.15183    |                |                   |            | 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    |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ADCP05           |        | On 26/05/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.45682      |                   |            | 0.00          | 0                | 0.00             |
| ADCP06           |        | On 25/08/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.46219      |                   |            | 0.00          | 0                | 0.00             |
| AER01U           |        | On 18/11/2016 | Spot Bond | 100.00000 | 9.40133   |           | 100.00000    | 9.37779        |                   |            | 0.00          | 0                | 0.00             |
| AHF1A1           |        | On 21/11/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.60144      |                   |            | 0.00          | 0                | 0.00             |
| AHF1B1           |        | On 21/11/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.66570      |                   |            | 0.00          | 0                | 0.00             |
| AHF1C1           |        | On 21/11/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.70846      |                   |            | 0.00          | 0                | 0.00             |
| AHF2A1           |        | On 18/10/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.14769      |                   |            | 0.00          | 0                | 0.00             |
| AHF2B1           |        | On 18/10/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.27858      |                   |            | 0.00          | 0                | 0.00             |
| AHF2C1           |        | On 18/10/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.45300      |                   |            | 0.00          | 0                | 0.00             |
| AHF3A1           |        | On 18/10/2039 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.10677      |                   |            | 0.00          | 0                | 0.00             |
| AHF3A2           |        | On 18/04/2016 | Spot Bond | 8.62500   | 99.05267  |           | 8.62500      | 99.02969       |                   |            | 0.00          | 0                | 0.00             |
| AHF3B1           |        | On 18/10/2039 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.47238      |                   |            | 0.00          | 0                | 0.00             |
| AHF3C1           |        | On 18/10/2039 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.74021      |                   |            | 0.00          | 0                | 0.00             |
| AIR01            |        | On 15/03/2019 | Spot Bond | 9.04000   | 98.44169  |           | 9.04000      | 98.41804       |                   |            | 0.00          | 0                | 0.00             |
| AIR02            |        | On 30/04/2023 | Spot Bond | 9.63000   | 116.93460 |           | 9.63000      | 116.90439      |                   |            | 0.00          | 0                | 0.00             |
| AIR02U           |        | On 05/10/2014 | Spot Bond | 100.00000 | 65.77774  |           | 100.00000    | 67.93204       |                   |            | 0.00          | 0                | 0.00             |
| AIR03            |        | On 09/03/2016 | Spot Bond | 7.60000   | 106.31042 |           | 7.60000      | 106.28887      |                   |            | 0.00          | 0                | 3,400,000,000.00 |
| AIR03U           |        | On 26/10/2014 | Spot Bond | 100.00000 | 64.78910  |           | 100.00000    | 64.62865       |                   |            | 0.00          | 0                | 0.00             |
| AIR04U           |        | On 26/10/2029 | Spot Bond | 100.00000 | 16.22516  |           | 100.00000    | 16.18904       |                   |            | 0.00          | 0                | 0.00             |
| AIRL01           |        | On 30/04/2028 | Spot Bond | 3.04000   | 153.22630 |           | 3.04000      | 153.19953      |                   |            | 0.00          | 0                | 0.00             |
| ANG010           |        | On 09/12/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.30248      |                   |            | 0.00          | 0                | 0.00             |
| ANG06            |        | On 06/06/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.31524      |                   |            | 0.00          | 0                | 0.00             |
| ANG07            |        | On 11/04/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.68611      |                   |            | 0.00          | 0                | 0.00             |
| ANG08            |        | On 10/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.15489      |                   |            | 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             |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| ASN004           | On 22/03/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.01812      |                   |            | 0.00          | 0                | 0.00              |
| ASN006           | On 28/02/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.66280      |                   |            | 0.00          | 0                | 0.00              |
| ASN007           | On 20/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.09221      |                   |            | 0.00          | 0                | 0.00              |
| ASN008           | On 06/03/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| ASN009           | On 27/02/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| ASN010           | On 04/03/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| ASN011           | On 20/03/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.11993      |                   |            | 0.00          | 0                | 0.00              |
| BAR001           | On 12/06/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.24550      |                   |            | 0.00          | 0                | 0.00              |
| BAR002           | On 20/12/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.09067      |                   |            | 0.00          | 0                | 0.00              |
| BAR003           | On 20/03/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.08934      |                   |            | 0.00          | 0                | 10,000,000,000.00 |
| BAW10            | On 01/10/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.92357       |                   |            | 0.00          | 0                | 0.00              |
| BAW11            | On 01/10/2018 | Spot Bond  |     | 9.53000  | 100.81484 |           | 9.53000      | 100.78906      |                   |            | 0.00          | 0                | 0.00              |
| BAW12            | On 17/04/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.59572      |                   |            | 0.00          | 0                | 0.00              |
| BAW13            | On 17/04/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 102.14792      |                   |            | 0.00          | 0                | 0.00              |
| BAW15            | On 01/02/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.38069      |                   |            | 0.00          | 0                | 0.00              |
| BAW17            | On 05/12/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.39154      |                   |            | 0.00          | 200,000,000      | 200,000,000.00    |
| BAW18            | On 05/12/2020 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.40322      |                   |            | 0.00          | 0                | 0.00              |
| BAW19            | On 05/12/2020 | Spot Bond  |     | 10.07000 | 100.44621 |           | 10.07000     | 100.41911      |                   |            | 0.00          | 0                | 1,000,000,000.00  |
| BAW2             | On 02/10/2015 | Spot Bond  |     | 7.71000  | 111.18297 |           | 7.71000      | 105.33456      |                   |            | 0.00          | 0                | 25,000,000.00     |
| BAW3             | On 02/10/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.82550       |                   |            | 0.00          | 0                | 0.00              |
| BAW6             | On 02/10/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.84177       |                   |            | 0.00          | 0                | 0.00              |
| BAW7             | On 02/10/2014 | Spot Bond  |     | 8.15000  | 104.48302 |           | 8.15000      | 100.10275      |                   |            | 0.00          | 0                | 0.00              |
| BAW8             | On 02/10/2017 | Spot Bond  |     | 9.44000  | 106.24276 |           | 9.44000      | 101.25591      |                   |            | 0.00          | 0                | 0.00              |
| BAYA01           | On 31/03/2016 | Spot Bond  |     | 11.51012 | 101.67400 |           | 11.51012     | 100.91513      |                   |            | 0.00          | 0                | 0.00              |
| BAYA04           | On 30/09/2015 | Spot Bond  |     | 11.39629 | 99.95781  |           | 11.39629     | 99.88526       |                   |            | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA05           | On 30/09/2015 | Spot Bond  |     | 11.44982 | 99.84357  |           | 11.44982     | 99.81476       |                   |            | 0.00          | 0                | 0.00          |
| BAYA06           | On 30/09/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.83463       |                   |            | 0.00          | 0                | 0.00          |
| BAYA07           | On 31/12/2015 | Spot Bond  |     | 11.49814 | 99.65511  |           | 11.49814     | 99.68735       |                   |            | 0.00          | 0                | 0.00          |
| BAYA08           | On 31/12/2017 | Spot Bond  |     | 12.45694 | 97.93611  |           | 12.45694     | 97.79229       |                   |            | 0.00          | 0                | 0.00          |
| BAYA09           | On 31/12/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.83066       |                   |            | 0.00          | 0                | 0.00          |
| BAYA10           | On 31/12/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.83066       |                   |            | 0.00          | 0                | 0.00          |
| BAYA11           | On 31/03/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.83074       |                   |            | 0.00          | 0                | 0.00          |
| BAYA12           | On 31/03/2016 | Spot Bond  |     | 11.76012 | 98.51275  |           | 11.76012     | 99.01422       |                   |            | 0.00          | 0                | 0.00          |
| BAYA13           | On 31/03/2016 | Spot Bond  |     | 11.66466 | 100.55316 |           | 11.66466     | 99.64088       |                   |            | 0.00          | 0                | 0.00          |
| BAYA14           | On 30/09/2015 | Spot Bond  |     | 11.39629 | 99.95781  |           | 11.39629     | 99.88526       |                   |            | 0.00          | 0                | 0.00          |
| BAYA15           | On 30/06/2016 | Spot Bond  |     | 11.63309 | 99.65953  |           | 11.63309     | 99.69114       |                   |            | 0.00          | 0                | 0.00          |
| BAYA16           | On 30/09/2016 | Spot Bond  |     | 10.83487 | 93.72436  |           | 10.83487     | 99.24084       |                   |            | 0.00          | 0                | 0.00          |
| BAYA17           | On 30/09/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.83946       |                   |            | 0.00          | 0                | 0.00          |
| BAYA18           | On 31/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.83302       |                   |            | 0.00          | 0                | 0.00          |
| BAYA19           | On 31/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.83302       |                   |            | 0.00          | 0                | 0.00          |
| BAYA20           | On 30/09/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.84203       |                   |            | 0.00          | 0                | 0.00          |
| BAYA22           | On 30/09/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 97.70526       |                   |            | 0.00          | 0                | 0.00          |
| BAYA23           | On 30/06/2017 | Spot Bond  |     | 10.97827 | 98.66821  |           | 10.97827     | 99.06829       |                   |            | 0.00          | 0                | 0.00          |
| BAYA24           | On 30/06/2017 | Spot Bond  |     | 12.21500 | 97.04708  |           | 12.21500     | 96.82481       |                   |            | 0.00          | 0                | 0.00          |
| BAYA25           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 97.06739       |                   |            | 0.00          | 0                | 0.00          |
| BAYA26           | On 30/09/2017 | Spot Bond  |     | 12.14000 | 65.68887  |           | 12.14000     | 94.41650       |                   |            | 0.00          | 0                | 0.00          |
| BAYA27           | On 30/09/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 97.77593       |                   |            | 0.00          | 0                | 0.00          |
| BAYA29           | On 31/12/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.85482       |                   |            | 0.00          | 0                | 0.00          |
| BAYA30           | On 31/12/2015 | Spot Bond  |     | 9.28000  | 87.03290  |           | 9.28000      | 99.84721       |                   |            | 0.00          | 0                | 0.00          |
| BAYA31           | On 31/12/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.83548       |                   |            | 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  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYA32           | On 31/03/2018 | Spot Bond  |     | 11.93000  | 64.64234  |           | 11.93000     | 96.74942       |                   |            | 0.00          | 0                | 0.00           |
| BAYA33           | On 31/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.84039       |                   |            | 0.00          | 0                | 0.00           |
| BAYA34           | On 31/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.83629       |                   |            | 0.00          | 0                | 0.00           |
| BAYA35           | On 31/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.83629       |                   |            | 0.00          | 1,000,000,000    | 500,000,000.00 |
| BAYA36           | On 31/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.53409       |                   |            | 0.00          | 0                | 0.00           |
| BAYA37           | On 31/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.84236       |                   |            | 0.00          | 0                | 0.00           |
| BAYA38           | On 31/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.87891       |                   |            | 0.00          | 0                | 0.00           |
| BAYA39           | On 30/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.84237       |                   |            | 0.00          | 0                | 0.00           |
| BAYA40           | On 30/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.89854       |                   |            | 0.00          | 0                | 0.00           |
| BAYA41           | On 30/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.68173       |                   |            | 0.00          | 0                | 0.00           |
| BAYA42           | On 30/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.84237       |                   |            | 0.00          | 0                | 0.00           |
| BAYA43           | On 31/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.84203       |                   |            | 0.00          | 0                | 0.00           |
| BAYB02           | On 31/03/2016 | Spot Bond  |     | 14.51012  | 101.57627 |           | 14.51012     | 100.84918      |                   |            | 0.00          | 0                | 0.00           |
| BAYB03           | On 31/12/2016 | Spot Bond  |     | 15.81891  | 98.85412  |           | 15.81891     | 98.73306       |                   |            | 0.00          | 0                | 0.00           |
| BAYB04           | On 31/03/2017 | Spot Bond  |     | 14.72471  | 98.61925  |           | 14.72471     | 99.03975       |                   |            | 0.00          | 0                | 0.00           |
| BAYB05           | On 30/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.78308       |                   |            | 0.00          | 0                | 0.00           |
| BAYB06           | On 31/12/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.78308       |                   |            | 0.00          | 0                | 0.00           |
| BAYB07           | On 31/03/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.78308       |                   |            | 0.00          | 0                | 0.00           |
| BAYB08           | On 30/09/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.77489       |                   |            | 0.00          | 0                | 0.00           |
| BAYB09           | On 30/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.81173       |                   |            | 0.00          | 0                | 0.00           |
| BAYC1U           | On 31/12/2016 | Spot Bond  |     | 100.00000 | 14.68970  |           | 100.00000    | 14.66183       |                   |            | 0.00          | 0                | 0.00           |
| BAYD1U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 18.45973  |           | 100.00000    | 18.41402       |                   |            | 0.00          | 0                | 0.00           |
| BAYD2U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 16.80044  |           | 100.00000    | 16.75883       |                   |            | 0.00          | 0                | 0.00           |
| BAYD3U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 10.37063  |           | 100.00000    | 10.34496       |                   |            | 0.00          | 0                | 0.00           |
| BAYD4U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 10.39522  |           | 100.00000    | 10.36919       |                   |            | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|----------------|
| BAYD5U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 12.53860  | 100.00000 | 12.50755     |                |                   |                      | 0.00          | 0                | 0.00           |
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 10.86448  | 100.00000 | 10.83758     |                |                   |                      | 0.00          | 0                | 0.00           |
| BCJ01U           | On 15/04/2014 | Spot Bond  | 100.00000 |       | 100.30389 | 100.00000 | 100.04404    |                |                   |                      | 0.00          | 0                | 0.00           |
| BCJ02            | On 17/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.03172    |                |                   |                      | 0.00          | 0                | 0.00           |
| BCP1             | On 30/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.83087     |                |                   |                      | 0.00          | 0                | 0.00           |
| BCP2             | On 30/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.82686     |                |                   |                      | 0.00          | 0                | 0.00           |
| BCP79U           | On 24/04/2014 | Spot Bond  | 100.00000 |       | 92.63959  | 100.00000 | 92.40506     |                |                   |                      | 0.00          | 0                | 0.00           |
| BCP80U           | On 19/05/2014 | Spot Bond  | 100.00000 |       | 87.11217  | 100.00000 | 86.90476     |                |                   |                      | 0.00          | 0                | 0.00           |
| BCP81U           | On 06/06/2014 | Spot Bond  | 100.00000 |       | 83.52403  | 100.00000 | 83.33333     |                |                   |                      | 0.00          | 0                | 0.00           |
| BD0202           | On 31/12/2018 | Spot Bond  | 2.27000   |       | 103.60366 | 2.27000   | 170.79547    |                |                   |                      | 0.00          | 0                | 0.00           |
| BD0205           | On 28/04/2028 | Spot Bond  | 8.55000   |       | 96.50756  | 8.55000   | 137.93537    |                |                   |                      | 0.00          | 0                | 0.00           |
| BD0206           | On 02/03/2028 | Spot Bond  | 8.55000   |       | 90.54299  | 8.55000   | 138.31062    |                |                   |                      | 0.00          | 0                | 0.00           |
| BD0302           | On 18/04/2028 | Spot Bond  | 8.93500   |       | 97.08368  | 8.93500   | 97.06036     |                |                   |                      | 0.00          | 0                | 0.00           |
| BD310A           | On 08/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.03025    |                |                   |                      | 0.00          | 0                | 0.00           |
| BD311E           | On 07/12/2023 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.38197    |                |                   |                      | 0.00          | 0                | 0.00           |
| BD311F           | On 20/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.09389    |                |                   |                      | 0.00          | 0                | 0.00           |
| BD32AU           | On 08/05/2014 | Spot Bond  | 100.00000 |       | 89.46078  | 100.00000 | 89.24205     |                |                   |                      | 0.00          | 0                | 0.00           |
| BEER02           | On 28/03/2018 | Spot Bond  | 8.62000   |       | 94.98678  | 8.62000   | 94.96464     |                |                   | 6,723,600,000,000.00 | 780,000,000   | 1,165,000,000.00 |                |
| BG22A1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.95645    |                |                   |                      | 0.00          | 0                | 200,000,000.00 |
| BG22A2           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.12064    |                |                   |                      | 0.00          | 0                | 0.00           |
| BG22A3           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.14640    |                |                   |                      | 0.00          | 0                | 0.00           |
| BG22B1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.23226    |                |                   |                      | 0.00          | 0                | 0.00           |
| BG22C1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.31809    |                |                   |                      | 0.00          | 0                | 0.00           |
| BG22D1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.55795    |                |                   |                      | 0.00          | 0                | 0.00           |
| BG22YU           | On 21/07/2016 | Spot Bond  | 100.00000 |       | 15.72982  | 100.00000 | 15.69087     |                |                   |                      | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| BG32A1           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.01614      |                   |            | 0.00                  | 0                | 0.00             |
| BG32A2           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.06753      |                   |            | 0.00                  | 0                | 0.00             |
| BG32A3           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.08954      |                   |            | 0.00                  | 0                | 0.00             |
| BG32A4           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.09688      |                   |            | 0.00                  | 0                | 0.00             |
| BG32B            | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.18491      |                   |            | 0.00                  | 0                | 0.00             |
| BG32C            | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.30220      |                   |            | 0.00                  | 0                | 0.00             |
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 |       | 9.84493   |           | 100.00000    | 9.82055        |                   |            | 0.00                  | 0                | 0.00             |
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 |       | 9.84493   |           | 100.00000    | 9.82055        |                   |            | 0.00                  | 0                | 0.00             |
| BG42A1           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15054      |                   |            | 0.00                  | 0                | 0.00             |
| BG42A2           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16243      |                   |            | 0.00                  | 0                | 0.00             |
| BG42A3           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16567      |                   |            | 0.00                  | 0                | 0.00             |
| BG42A4           | On 15/03/2017 | Spot Bond  | 8.99000   |       | 99.77184  |           | 8.99000      | 99.74800       |                   |            | 0.00                  | 0                | 0.00             |
| BG42B            | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.17539      |                   |            | 0.00                  | 0                | 0.00             |
| BG42C            | On 15/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.19252      |                   |            | 0.00                  | 0                | 0.00             |
| BG42DU           | On 15/03/2017 | Spot Bond  | 100.00000 |       | 8.82220   |           | 100.00000    | 8.80083        |                   |            | 0.00                  | 0                | 0.00             |
| BG42YU           | On 15/03/2017 | Spot Bond  | 100.00000 |       | 8.82220   |           | 100.00000    | 8.80083        |                   |            | 0.00                  | 0                | 0.00             |
| BID01            | On 06/08/2014 | Spot Bond  | 6.64000   |       | 102.61228 |           | 6.64000      | 102.59407      |                   |            | 18,653,088,000,000.00 | 2,809,200,000    | 2,953,108,000.00 |
| BID04            | On 23/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.13307      |                   |            | 0.00                  | 0                | 0.00             |
| BIDC35           | On 17/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.65322       |                   |            | 0.00                  | 0                | 0.00             |
| BIDC36           | On 05/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.67442       |                   |            | 0.00                  | 0                | 0.00             |
| BIDC37           | On 12/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.24494       |                   |            | 0.00                  | 0                | 0.00             |
| BIDC38           | On 05/06/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.85801       |                   |            | 0.00                  | 0                | 0.00             |
| BIDC39           | On 04/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.14282       |                   |            | 0.00                  | 0                | 0.00             |
| BLG1A4           | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.54519      |                   |            | 0.00                  | 0                | 0.00             |
| BLG1A6           | On 21/11/2032 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.63604      |                   |            | 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    |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BLG1B            |        | On 21/11/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.53445      |                   |            | 0.00          | 0                | 0.00             |
| BLG1C            |        | On 21/11/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.56281      |                   |            | 0.00          | 0                | 0.00             |
| BLG1D            |        | On 21/11/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.61430      |                   |            | 0.00          | 0                | 0.00             |
| BLG1E            |        | On 21/11/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.82784      |                   |            | 0.00          | 0                | 0.00             |
| BLG1F            |        | On 21/11/2032 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.18703      |                   |            | 0.00          | 0                | 0.00             |
| BSR11U           |        | On 19/06/2015 | Spot Bond | 100.00000 | 38.33270  |           | 100.00000    | 38.23983       |                   |            | 0.00          | 0                | 0.00             |
| BUS01U           |        | On 30/09/2016 | Spot Bond | 100.00000 | 14.79286  |           | 100.00000    | 14.75623       |                   |            | 0.00          | 0                | 0.00             |
| BWZJ17           |        | On 17/03/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.13722      |                   |            | 0.00          | 0                | 0.00             |
| BWZJ18           |        | On 19/11/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.69499      |                   |            | 0.00          | 0                | 0.00             |
| CBL06            |        | On 02/11/2014 | Spot Bond | 7.97000   | 108.05204 |           | 7.97000      | 108.02872      |                   |            | 0.00          | 0                | 0.00             |
| CBL08            |        | On 02/11/2016 | Spot Bond | 10.09000  | 114.56136 |           | 10.09000     | 114.53021      |                   |            | 0.00          | 0                | 20,700,000.00    |
| CBL09            |        | On 29/01/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.51050      |                   |            | 0.00          | 0                | 0.00             |
| CBL10            |        | On 06/05/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.16340      |                   |            | 0.00          | 0                | 0.00             |
| CBL11            |        | On 06/05/2016 | Spot Bond | 9.74000   | 105.50455 |           | 9.74000      | 105.47683      |                   |            | 0.00          | 0                | 641,700,000.00   |
| CBL12            |        | On 06/09/2018 | Spot Bond | 11.84000  | 98.84136  |           | 11.84000     | 98.81048       |                   |            | 0.00          | 0                | 0.00             |
| CBL13            |        | On 01/02/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.39205      |                   |            | 0.00          | 0                | 0.00             |
| CBL14            |        | On 01/02/2019 | Spot Bond | 12.09000  | 99.71613  |           | 12.09000     | 99.68380       |                   |            | 0.00          | 0                | 0.00             |
| CBL15            |        | On 18/05/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.90527      |                   |            | 0.00          | 2,000,000,000    | 1,000,000,000.00 |
| CBL16            |        | On 18/05/2017 | Spot Bond | 9.98000   | 101.88596 |           | 9.98000      | 101.85854      |                   |            | 0.00          | 0                | 1,800,000.00     |
| CBL17            |        | On 23/08/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.80265      |                   |            | 0.00          | 0                | 0.00             |
| CBL18            |        | On 23/08/2019 | Spot Bond | 12.53000  | 95.26725  |           | 12.53000     | 95.23528       |                   |            | 0.00          | 0                | 0.00             |
| CBL19            |        | On 02/11/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.02436      |                   |            | 0.00          | 0                | 0.00             |
| CBL20            |        | On 14/12/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.30405      |                   |            | 0.00          | 0                | 0.00             |
| CBL21            |        | On 06/05/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.92537      |                   |            | 0.00          | 0                | 0.00             |
| CBL22            |        | On 06/05/2020 | Spot Bond | 10.82000  | 93.08470  |           | 10.82000     | 93.05762       |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CCT01            | On 23/06/2023 | Spot Bond  | 10.38000  |       | 115.99142 |           | 10.38000     | 115.95918      |                   |            | 0.00          | 0                | 0.00             |
| CCT02            | On 12/06/2024 | Spot Bond  | 10.23000  |       | 111.93520 |           | 10.23000     | 111.90452      |                   |            | 0.00          | 0                | 0.00             |
| CCT03            | On 15/03/2025 | Spot Bond  | 9.57000   |       | 110.98249 |           | 9.57000      | 110.95429      |                   |            | 0.00          | 0                | 3,000,000,000.00 |
| CGR10            | On 08/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.45238      |                   |            | 0.00          | 0                | 0.00             |
| CGR11            | On 28/03/2016 | Spot Bond  | 12.34000  |       | 99.43370  |           | 12.34000     | 99.40082       |                   |            | 0.00          | 0                | 0.00             |
| CGR12            | On 14/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.93007      |                   |            | 0.00          | 0                | 0.00             |
| CGR13            | On 27/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.94600       |                   |            | 0.00          | 0                | 0.00             |
| CGR14            | On 13/02/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.13809      |                   |            | 0.00          | 0                | 0.00             |
| CGR7             | On 22/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.20713      |                   |            | 0.00          | 0                | 0.00             |
| CGR8             | On 22/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.54337      |                   |            | 0.00          | 0                | 0.00             |
| CIG01            | On 06/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.46389      |                   |            | 0.00          | 0                | 0.00             |
| CIG02            | On 30/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.56978      |                   |            | 0.00          | 0                | 0.00             |
| CLN126           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.17669      |                   |            | 0.00          | 0                | 0.00             |
| CLN130           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.16427      |                   |            | 0.00          | 0                | 0.00             |
| CLN134           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.22987      |                   |            | 0.00          | 0                | 0.00             |
| CLN154           | On 20/03/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN159           | On 14/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.88061      |                   |            | 0.00          | 0                | 0.00             |
| CLN167           | On 30/04/2014 | Spot Bond  | 100.00000 |       | 96.87328  |           | 100.00000    | 96.63170       |                   |            | 0.00          | 0                | 0.00             |
| CLN168           | On 30/04/2014 | Spot Bond  | 100.00000 |       | 96.87328  |           | 100.00000    | 96.63170       |                   |            | 0.00          | 0                | 0.00             |
| CLN169           | On 30/04/2014 | Spot Bond  | 100.00000 |       | 96.87328  |           | 100.00000    | 96.63170       |                   |            | 0.00          | 0                | 0.00             |
| CLN170           | On 20/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.10204      |                   |            | 0.00          | 0                | 0.00             |
| CLN172           | On 30/04/2014 | Spot Bond  | 100.00000 |       | 96.87328  |           | 100.00000    | 96.63170       |                   |            | 0.00          | 0                | 0.00             |
| CLN179           | On 20/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.28741      |                   |            | 0.00          | 0                | 0.00             |
| CLN183           | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.21184      |                   |            | 0.00          | 0                | 0.00             |
| CLN184           | On 01/07/2021 | Spot Bond  | 10.11000  |       | 102.31498 |           | 10.11000     | 102.28712      |                   |            | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN185           | On 15/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.21184    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN186           | On 06/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.44775    |                |                   |            | 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 |       | 114.90742 | 2.76000   | 114.88817    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN192           | On 24/08/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 106.55118    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN193           | On 29/08/2021 | Spot Bond  | 3.14000 |       | 111.94025 | 3.14000   | 114.75856    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN194           | On 31/08/2016 | Spot Bond  | 8.25000 |       | 100.57281 | 8.25000   | 100.55072    |                |                   |            | 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   | 100.21184    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN197           | On 15/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.21184    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN198           | On 13/09/2021 | Spot Bond  | 3.10000 |       | 119.83260 | 3.10000   | 114.37492    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN199           | On 13/09/2016 | Spot Bond  | 2.40000 |       | 119.80337 | 2.40000   | 114.34917    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN200           | On 20/12/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.14630    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN213           | On 12/10/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.60863    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN214           | On 12/10/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.24816    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN215           | On 17/10/2016 | Spot Bond  | 8.81000 |       | 103.08321 | 8.81000   | 103.05880    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN216           | On 11/10/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.28308    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN217           | On 11/10/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.26369    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN219           | On 20/10/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.19525    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN220           | On 20/10/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.20863    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN221           | On 20/10/2016 | Spot Bond  | 8.86000 |       | 103.23314 | 8.86000   | 103.20856    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN222           | On 20/10/2016 | Spot Bond  | 8.86000 |       | 103.23314 | 8.86000   | 103.20856    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN223           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 105.00853    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN224           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 105.98220    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN225           | On 09/12/2016 | Spot Bond  | 8.91000 |       | 101.98616 | 8.91000   | 101.96174    |                |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN226           | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.10471      |                   |            | 0.00          | 0                | 0.00          |
| CLN227           | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.11614      |                   |            | 0.00          | 0                | 0.00          |
| CLN230           | On 17/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.16960      |                   |            | 0.00          | 0                | 0.00          |
| CLN231           | On 17/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.16960      |                   |            | 0.00          | 0                | 0.00          |
| CLN232           | On 20/06/2014 | Spot Bond  |     | 100.17539 | 87.60915  |           | 100.17539    | 87.41504       |                   |            | 0.00          | 0                | 0.00          |
| CLN236           | On 15/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.22793      |                   |            | 0.00          | 0                | 0.00          |
| CLN237           | On 14/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.76666      |                   |            | 0.00          | 0                | 0.00          |
| CLN239           | On 20/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.10640      |                   |            | 0.00          | 0                | 0.00          |
| CLN240           | On 24/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.56541      |                   |            | 0.00          | 0                | 0.00          |
| CLN241           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.60220      |                   |            | 0.00          | 0                | 0.00          |
| CLN242           | On 24/02/2019 | Spot Bond  |     | 9.35000   | 100.76017 |           | 9.35000      | 100.73474      |                   |            | 0.00          | 0                | 0.00          |
| CLN243           | On 24/02/2019 | Spot Bond  |     | 9.35000   | 100.76017 |           | 9.35000      | 100.73474      |                   |            | 0.00          | 0                | 0.00          |
| CLN244           | On 25/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.54598      |                   |            | 0.00          | 0                | 0.00          |
| CLN245           | On 25/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.54749      |                   |            | 0.00          | 0                | 0.00          |
| CLN246           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 91.49475       |                   |            | 0.00          | 0                | 0.00          |
| CLN247           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.93027      |                   |            | 0.00          | 0                | 0.00          |
| CLN248           | On 14/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.20942      |                   |            | 0.00          | 0                | 0.00          |
| CLN249           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.91236      |                   |            | 0.00          | 0                | 0.00          |
| CLN250           | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.98179       |                   |            | 0.00          | 0                | 0.00          |
| CLN251           | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.98179       |                   |            | 0.00          | 0                | 0.00          |
| CLN252           | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.98179       |                   |            | 0.00          | 0                | 0.00          |
| CLN253           | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.98179       |                   |            | 0.00          | 0                | 0.00          |
| CLN254           | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.98179       |                   |            | 0.00          | 0                | 0.00          |
| CLN255           | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.98130       |                   |            | 0.00          | 0                | 0.00          |
| CLN256           | On 26/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.98030       |                   |            | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN257           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 99.98030       |                   |            | 0.00          | 0                | 0.00          |
| CLN258           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 99.98030       |                   |            | 0.00          | 0                | 0.00          |
| CLN259           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 99.98030       |                   |            | 0.00          | 0                | 0.00          |
| CLN260           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 99.98030       |                   |            | 0.00          | 0                | 0.00          |
| CLN261           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 99.98016       |                   |            | 0.00          | 0                | 0.00          |
| CLN262           |        | On 26/03/2019 | Spot Bond | 9.86000 | 99.18645  |           | 9.86000      | 99.16009       |                   |            | 0.00          | 0                | 0.00          |
| CLN264           |        | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.64968      |                   |            | 0.00          | 0                | 0.00          |
| CLN268           |        | On 30/04/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.08682      |                   |            | 0.00          | 0                | 0.00          |
| CLN269           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.12009      |                   |            | 0.00          | 0                | 0.00          |
| CLN270           |        | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.85527      |                   |            | 0.00          | 0                | 0.00          |
| CLN272           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.10193      |                   |            | 0.00          | 0                | 0.00          |
| CLN273           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.10126      |                   |            | 0.00          | 0                | 0.00          |
| CLN274           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.09742      |                   |            | 0.00          | 0                | 0.00          |
| CLN275           |        | On 22/05/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.57284      |                   |            | 0.00          | 0                | 0.00          |
| CLN277           |        | On 25/05/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.65961      |                   |            | 0.00          | 0                | 0.00          |
| CLN278           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.09716      |                   |            | 0.00          | 0                | 0.00          |
| CLN279           |        | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 103.65781      |                   |            | 0.00          | 0                | 0.00          |
| CLN280           |        | On 07/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.37480      |                   |            | 0.00          | 0                | 0.00          |
| CLN281           |        | On 21/06/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.01847      |                   |            | 0.00          | 0                | 0.00          |
| CLN282           |        | On 27/06/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 99.96348       |                   |            | 0.00          | 0                | 0.00          |
| CLN283           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.09862      |                   |            | 0.00          | 0                | 0.00          |
| CLN284           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.11380      |                   |            | 0.00          | 0                | 0.00          |
| CLN285           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.11380      |                   |            | 0.00          | 0                | 0.00          |
| CLN286           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.11380      |                   |            | 0.00          | 0                | 0.00          |
| CLN287           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.11380      |                   |            | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN288           | On 10/08/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.88640      |                   |            | 0.00          | 0                | 0.00          |
| CLN289           | On 30/08/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.51405      |                   |            | 0.00          | 0                | 0.00          |
| CLN290           | On 26/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.25276      |                   |            | 0.00          | 0                | 0.00          |
| CLN291           | On 26/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.97710       |                   |            | 0.00          | 0                | 0.00          |
| CLN292           | On 26/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 102.35313      |                   |            | 0.00          | 0                | 0.00          |
| CLN293           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.86534       |                   |            | 0.00          | 0                | 0.00          |
| CLN294           | On 26/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.97738       |                   |            | 0.00          | 0                | 0.00          |
| CLN295           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.71282       |                   |            | 0.00          | 0                | 0.00          |
| CLN296           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.11231      |                   |            | 0.00          | 0                | 0.00          |
| CLN297           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.86540       |                   |            | 0.00          | 0                | 0.00          |
| CLN298           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.86540       |                   |            | 0.00          | 0                | 0.00          |
| CLN299           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.85842       |                   |            | 0.00          | 0                | 0.00          |
| CLN301           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 125.04703      |                   |            | 0.00          | 0                | 0.00          |
| CLN302           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.66978      |                   |            | 0.00          | 0                | 0.00          |
| CLN303           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 125.95324      |                   |            | 0.00          | 0                | 0.00          |
| CLN304           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 124.41485      |                   |            | 0.00          | 0                | 0.00          |
| CLN305           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 125.32175      |                   |            | 0.00          | 0                | 0.00          |
| CLN310           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 121.58094      |                   |            | 0.00          | 0                | 0.00          |
| CLN311           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 122.05088      |                   |            | 0.00          | 0                | 0.00          |
| CLN312           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 125.51231      |                   |            | 0.00          | 0                | 0.00          |
| CLN313           | On 14/11/2022 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.87997      |                   |            | 0.00          | 0                | 0.00          |
| CLN314           | On 14/11/2022 | Spot Bond  |     | 11.30500 | 93.88034  |           | 11.30500     | 93.85183       |                   |            | 0.00          | 0                | 0.00          |
| CLN315           | On 20/03/2023 | Spot Bond  |     | 11.82500 | 90.57829  |           | 11.82500     | 90.55003       |                   |            | 0.00          | 0                | 0.00          |
| CLN316           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.86498       |                   |            | 0.00          | 0                | 0.00          |
| CLN317           | On 20/03/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.11866      |                   |            | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN318           |        | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.85908      |                   |            | 0.00          | 0                | 0.00          |
| CLN319           |        | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.13934      |                   |            | 0.00          | 0                | 0.00          |
| CLN320           |        | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.21547      |                   |            | 0.00          | 0                | 0.00          |
| CLN321           |        | On 30/04/2018 | Spot Bond | 8.80500 | 107.92811 |           | 8.80500      | 103.51169      |                   |            | 0.00          | 0                | 0.00          |
| CLN322           |        | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.10391      |                   |            | 0.00          | 0                | 0.00          |
| CLN323           |        | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.00896      |                   |            | 0.00          | 0                | 0.00          |
| CLN324           |        | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 118.73936      |                   |            | 0.00          | 0                | 0.00          |
| CLN325           |        | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.10879      |                   |            | 0.00          | 0                | 0.00          |
| CLN326           |        | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.11077      |                   |            | 0.00          | 0                | 0.00          |
| CLN327           |        | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.11840      |                   |            | 0.00          | 0                | 0.00          |
| CLN328           |        | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.10952      |                   |            | 0.00          | 0                | 0.00          |
| CLN329           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.15179      |                   |            | 0.00          | 0                | 0.00          |
| CLN330           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.15179      |                   |            | 0.00          | 0                | 0.00          |
| CLN331           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.15179      |                   |            | 0.00          | 0                | 0.00          |
| CLN332           |        | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.11811      |                   |            | 0.00          | 0                | 0.00          |
| CLN333           |        | On 21/06/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.01732      |                   |            | 0.00          | 0                | 0.00          |
| CLN334           |        | On 19/07/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.02543      |                   |            | 0.00          | 0                | 0.00          |
| CLN335           |        | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 99.86498       |                   |            | 0.00          | 0                | 0.00          |
| CLN336           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 107.67056      |                   |            | 0.00          | 0                | 0.00          |
| CLN337           |        | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 107.77291      |                   |            | 0.00          | 0                | 0.00          |
| CLN338           |        | On 23/06/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.01879      |                   |            | 0.00          | 0                | 0.00          |
| CLN339           |        | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.08149      |                   |            | 0.00          | 0                | 0.00          |
| CLN340           |        | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.13765      |                   |            | 0.00          | 0                | 0.00          |
| CLN341           |        | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 99.86416       |                   |            | 0.00          | 0                | 0.00          |
| CLN342           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.15154      |                   |            | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN343           | On 20/12/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.12320      |                   |            | 0.00          | 0                | 0.00          |
| CLN344           | On 20/12/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.09272      |                   |            | 0.00          | 0                | 0.00          |
| CLN345           | On 20/12/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.11471      |                   |            | 0.00          | 0                | 0.00          |
| CLN346           | On 28/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.06939      |                   |            | 0.00          | 0                | 0.00          |
| CLN347           | On 10/02/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.86548      |                   |            | 0.00          | 0                | 0.00          |
| CLN348           | On 23/06/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.01865      |                   |            | 0.00          | 0                | 0.00          |
| CLN349           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.86826       |                   |            | 0.00          | 0                | 0.00          |
| CLN350           | On 28/10/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.00650      |                   |            | 0.00          | 0                | 0.00          |
| CLN351           | On 24/02/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.74785      |                   |            | 0.00          | 0                | 0.00          |
| CLN352           | On 24/02/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.74785      |                   |            | 0.00          | 0                | 0.00          |
| CLN353           | On 28/05/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.48932      |                   |            | 0.00          | 0                | 0.00          |
| CLN354           | On 20/12/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.15625      |                   |            | 0.00          | 0                | 0.00          |
| CLN355           | On 24/05/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN356           | On 24/02/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.80547      |                   |            | 0.00          | 0                | 0.00          |
| CLN357           | On 24/02/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.77860      |                   |            | 0.00          | 0                | 0.00          |
| CLN358           | On 30/04/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.04638      |                   |            | 0.00          | 0                | 0.00          |
| CLN359           | On 24/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.03354      |                   |            | 0.00          | 0                | 0.00          |
| CLN360           | On 20/03/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.09438      |                   |            | 0.00          | 0                | 0.00          |
| CLN361           | On 20/03/2024 | Spot Bond  |     | 10.55000 | 101.85787 |           | 10.55000     | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN362           | On 20/03/2024 | Spot Bond  |     | 10.48500 | 102.25262 |           | 10.48500     | 100.39682      |                   |            | 0.00          | 0                | 0.00          |
| CLN363           | On 20/03/2024 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.10135      |                   |            | 0.00          | 0                | 0.00          |
| CLN364           | On 06/08/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.20109      |                   |            | 0.00          | 0                | 0.00          |
| CLN365           | On 20/03/2024 | Spot Bond  |     | 12.62500 | 104.25953 |           | 12.62500     | 101.98525      |                   |            | 0.00          | 0                | 0.00          |
| CLN366           | On 06/08/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.09528      |                   |            | 0.00          | 0                | 0.00          |
| CLN367           | On 06/08/2023 | Spot Bond  |     | 12.65500 | 101.78728 |           | 12.65500     | 101.57092      |                   |            | 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  |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN368           | On 26/07/2022 | Spot Bond  |     | 11.08500 | 101.36829 |           | 11.08500     | 101.16597      |                   |            | 0.00          | 0                | 0.00           |
| CLN369           | On 06/08/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.75450      |                   |            | 0.00          | 0                | 0.00           |
| CLN370           | On 26/07/2022 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.44073      |                   |            | 0.00          | 0                | 0.00           |
| CLN371           | On 20/03/2024 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.20204      |                   |            | 0.00          | 0                | 0.00           |
| CLN42            | On 18/04/2028 | Spot Bond  |     | 7.01000  | 37.94828  |           | 7.01000      | 38.55886       |                   |            | 0.00          | 0                | 0.00           |
| CLN55            | On 18/04/2028 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 145.14751      |                   |            | 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  |     | 8.93500  | 97.08368  |           | 8.93500      | 130.65394      |                   |            | 0.00          | 0                | 0.00           |
| CLN88            | On 28/04/2028 | Spot Bond  |     | 8.55000  | 31.47466  |           | 8.55000      | 137.93537      |                   |            | 0.00          | 0                | 0.00           |
| CLN89            | On 02/03/2028 | Spot Bond  |     | 8.55000  | 31.88051  |           | 8.55000      | 138.31062      |                   |            | 0.00          | 0                | 0.00           |
| CLNF01           | On 20/10/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 88.99126       |                   |            | 0.00          | 0                | 0.00           |
| CLNF02           | On 20/10/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 88.89713       |                   |            | 0.00          | 0                | 0.00           |
| CLNF03           | On 10/10/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.51083      |                   |            | 0.00          | 0                | 0.00           |
| CLNF04           | On 10/10/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.51083      |                   |            | 0.00          | 0                | 0.00           |
| CLNF05           | On 20/09/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.10600      |                   |            | 0.00          | 0                | 0.00           |
| CLNF06           | On 20/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.09858      |                   |            | 0.00          | 0                | 0.00           |
| CLNF07           | On 20/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.10010      |                   |            | 0.00          | 0                | 0.00           |
| CLNF09           | On 20/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.10589      |                   |            | 0.00          | 0                | 0.00           |
| CLNF10           | On 24/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.13934      |                   |            | 0.00          | 0                | 0.00           |
| CLNF11           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.09611      |                   |            | 0.00          | 0                | 0.00           |
| COH001           | On 26/11/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.61914      |                   |            | 0.00          | 0                | 200,000,000.00 |
| COJ02            | On 15/09/2016 | Spot Bond  |     | 9.36000  | 105.83641 |           | 9.36000      | 103.65703      |                   |            | 0.00          | 0                | 0.00           |
| COJ04            | On 05/06/2018 | Spot Bond  |     | 9.44000  | 101.22417 |           | 9.44000      | 101.19852      |                   |            | 0.00          | 0                | 710,000,000.00 |
| COJ05            | On 05/06/2023 | Spot Bond  |     | 10.73000 | 112.17256 |           | 10.73000     | 112.14035      |                   |            | 0.00          | 0                | 0.00           |
| COJ06            | On 09/12/2015 | Spot Bond  |     | 8.71000  | 106.42270 |           | 8.71000      | 106.39778      |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| COJ07            | On 23/03/2021 | Spot Bond  | 10.32000  |       | 102.33749 | 10.32000  | 102.30951    |                |                   |            | 0.00              | 0                | 0.00             |
| COT01            | On 03/04/2023 | Spot Bond  | 10.61500  |       | 91.20359  | 10.61500  | 91.17767     |                |                   |            | 0.00              | 0                | 0.00             |
| COT02            | On 03/04/2028 | Spot Bond  | 11.28000  |       | 92.26300  | 11.28000  | 92.23519     |                |                   |            | 0.00              | 0                | 0.00             |
| COT03            | On 05/06/2028 | Spot Bond  | 11.28000  |       | 90.11748  | 11.28000  | 90.09031     |                |                   |            | 0.00              | 0                | 0.00             |
| CPL002           | On 29/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.49444    |                |                   |            | 0.00              | 0                | 0.00             |
| CPL003           | On 28/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.50491    |                |                   |            | 0.00              | 0                | 0.00             |
| CPL005           | On 01/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.43317    |                |                   |            | 0.00              | 0                | 0.00             |
| CPL007           | On 01/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.97131    |                |                   |            | 0.00              | 0                | 0.00             |
| CPL018           | On 07/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.86668    |                |                   |            | 0.00              | 0                | 0.00             |
| CPL019           | On 17/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.43966    |                |                   |            | 0.00              | 0                | 0.00             |
| CPV01            | On 30/06/2029 | Spot Bond  | 11.64000  |       | 98.02347  | 11.64000  | 98.93074     |                |                   |            | 0.00              | 0                | 0.00             |
| DEN38U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 10.39399  | 100.00000 | 10.36880     |                |                   |            | 0.00              | 0                | 0.00             |
| DENG43           | On 28/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.97029    |                |                   |            | 0.00              | 0                | 0.00             |
| DENG44           | On 29/09/2017 | Spot Bond  | 8.71500   |       | 94.43912  | 8.71500   | 94.41686     |                |                   |            | 0.00              | 0                | 0.00             |
| DENG50           | On 25/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.44155    |                |                   |            | 0.00              | 0                | 0.00             |
| DENG51           | On 03/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.34359    |                |                   |            | 0.00              | 0                | 0.00             |
| DLTB02           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.29913    |                |                   |            | 0.00              | 0                | 0.00             |
| DLTC02           | On 06/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.84137    |                |                   |            | 0.00              | 0                | 0.00             |
| DOL002           | On 15/07/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.12584    |                |                   |            | 0.00              | 0                | 0.00             |
| DOL003           | On 20/09/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.13739    |                |                   |            | 0.00              | 0                | 0.00             |
| DRD03            | On 03/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.15024    |                |                   |            | 0.00              | 0                | 0.00             |
| DRD04            | On 03/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.26089    |                |                   |            | 0.00              | 0                | 0.00             |
| DV21             | On 15/06/2016 | Spot Bond  | 7.59000   |       | 119.02444 | 7.59000   | 119.00009    |                |                   |            | 0.00              | 0                | 660,000,000.00   |
| DV22             | On 07/02/2020 | Spot Bond  | 9.03000   |       | 103.08863 | 9.03000   | 103.06349    |                |                   |            | 27,090,000,000.00 | 3,000,000        | 3,178,700,000.00 |
| DV23             | On 27/02/2023 | Spot Bond  | 9.36500   |       | 104.51629 | 9.36500   | 104.48987    |                |                   |            | 28,095,000,000.00 | 3,000,000        | 3,495,600,000.00 |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| DV24             | On 18/02/2024 | Spot Bond  | 9.47500  |       | 102.30757 |           | 9.47500      | 102.28140      |                   |            | 0.00                  | 0                | 0.00             |
| DV29             | On 18/02/2029 | Spot Bond  | 9.88500  |       | 102.64359 |           | 9.88500      | 102.61624      |                   |            | 0.00                  | 0                | 300,000,000.00   |
| DVC001           | On 09/06/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.24654      |                   |            | 0.00                  | 0                | 0.00             |
| DVC003           | On 09/12/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.25951      |                   |            | 0.00                  | 0                | 0.00             |
| DVF16            | On 19/11/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.60281      |                   |            | 0.00                  | 0                | 0.00             |
| DVF17            | On 18/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.12458      |                   |            | 0.00                  | 0                | 0.00             |
| E170             | On 01/08/2020 | Spot Bond  | 8.62000  |       | 125.44337 |           | 8.62000      | 125.41413      |                   |            | 0.00                  | 0                | 1,800,000,000.00 |
| EDC01            | On 04/04/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 103.74504      |                   |            | 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  |       | 104.37059 |           | 0.10000      | 131.89356      |                   |            | 0.00                  | 0                | 2,000,000,000.00 |
| EL28             | On 02/05/2028 | Spot Bond  | 2.22000  |       | 116.17102 |           | 2.22000      | 116.15327      |                   |            | 0.00                  | 0                | 1,500,000,000.00 |
| EL29             | On 19/11/2029 | Spot Bond  | 2.23000  |       | 103.61456 |           | 2.23000      | 103.59868      |                   |            | 0.00                  | 0                | 0.00             |
| EL30             | On 29/07/2030 | Spot Bond  | 2.34000  |       | 102.22081 |           | 2.34000      | 102.20485      |                   |            | 0.00                  | 0                | 0.00             |
| EMM01            | On 28/07/2020 | Spot Bond  | 10.22000 |       | 103.19332 |           | 10.22000     | 103.16490      |                   |            | 10,220,000,000,000.00 | 1,000,000,000    | 700,000,000.00   |
| EMM02            | On 11/03/2021 | Spot Bond  | 10.07000 |       | 103.62402 |           | 10.07000     | 103.59636      |                   |            | 0.00                  | 0                | 0.00             |
| EMM03            | On 04/05/2024 | Spot Bond  | 10.33000 |       | 102.18953 |           | 10.33000     | 102.16111      |                   |            | 0.00                  | 0                | 0.00             |
| EMM04            | On 16/05/2028 | Spot Bond  | 10.73500 |       | 91.90001  |           | 10.73500     | 96.14849       |                   |            | 7,836,550,000,000.00  | 730,000,000      | 730,000,000.00   |
| EPF001           | On 19/08/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.65830      |                   |            | 0.00                  | 0                | 0.00             |
| EPFC08           | On 12/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.21384      |                   |            | 0.00                  | 0                | 0.00             |
| EPFC09           | On 06/11/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.81059      |                   |            | 0.00                  | 0                | 0.00             |
| EPFC10           | On 19/11/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.58068      |                   |            | 0.00                  | 0                | 0.00             |
| EPFC11           | On 19/02/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.56782      |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| EQ185U           | On 11/06/2014 | Spot Bond  | 100.00000 |       | 82.57919  | 100.00000 | 82.39278     |                |                   |            | 0.00              | 0                | 0.00             |
| EQ203U           | On 16/04/2014 | Spot Bond  | 100.00000 |       | 97.18598  | 100.00000 | 96.93485     |                |                   |            | 0.00              | 0                | 0.00             |
| EQ204U           | On 15/05/2014 | Spot Bond  | 100.00000 |       | 87.95181  | 100.00000 | 87.74038     |                |                   |            | 0.00              | 0                | 0.00             |
| EQ205U           | On 10/09/2014 | Spot Bond  | 100.00000 |       | 68.48030  | 100.00000 | 68.35206     |                |                   |            | 0.00              | 0                | 0.00             |
| EQS01            | On 18/11/2014 | Spot Bond  | 3.00000   |       | 129.33207 | 3.00000   | 129.30956    |                |                   |            | 0.00              | 0                | 0.00             |
| EQS02            | On 01/07/2015 | Spot Bond  | 11.77000  |       | 104.27102 | 11.77000  | 104.23808    |                |                   |            | 0.00              | 0                | 0.00             |
| EQS04            | On 22/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 103.63661    |                |                   |            | 0.00              | 0                | 0.00             |
| EQS05            | On 25/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.20147    |                |                   |            | 0.00              | 0                | 0.00             |
| EQS06            | On 09/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.57778    |                |                   |            | 0.00              | 0                | 0.00             |
| EQS07            | On 09/04/2018 | Spot Bond  | 10.45000  |       | 84.71429  | 10.45000  | 98.16624     |                |                   |            | 0.00              | 0                | 0.00             |
| EQS08A           | On 04/10/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.79773     |                |                   |            | 0.00              | 0                | 0.00             |
| EQS09            | On 28/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.51000    |                |                   |            | 0.00              | 0                | 0.00             |
| ERS3A8           | On 17/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.80403    |                |                   |            | 0.00              | 0                | 0.00             |
| ERS3B2           | On 17/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.74065    |                |                   |            | 0.00              | 0                | 0.00             |
| ERS3B3           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.71672    |                |                   |            | 0.00              | 0                | 0.00             |
| ERS3C2           | On 17/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.81862    |                |                   |            | 0.00              | 0                | 0.00             |
| ERS3C3           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.78899    |                |                   |            | 0.00              | 0                | 0.00             |
| ERSA11           | On 17/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.68696    |                |                   |            | 0.00              | 0                | 0.00             |
| ERSA12           | On 17/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.70655    |                |                   |            | 0.00              | 0                | 0.00             |
| ERSA14           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.66362    |                |                   |            | 0.00              | 0                | 0.00             |
| ERSA15           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.69260    |                |                   |            | 0.00              | 0                | 0.00             |
| ERSA16           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.65782    |                |                   |            | 0.00              | 0                | 0.00             |
| ERSA17           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.68197    |                |                   |            | 0.00              | 0                | 0.00             |
| ES15             | On 30/08/2015 | Spot Bond  | 7.19000   |       | 101.29003 | 7.19000   | 101.27049    |                |                   |            | 0.00              | 0                | 200,000,000.00   |
| ES18             | On 20/04/2018 | Spot Bond  | 8.25500   |       | 107.35886 | 8.25500   | 107.33500    |                |                   |            | 26,416,000,000.00 | 3,200,000        | 6,710,251,000.00 |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest     |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| ES23             |        | On 25/01/2023 | Spot Bond | 8.90000   | 108.26606 | 8.90000      | 108.24002      |                   |            | 10,482,420,000,000.00 | 1,177,800,000    | 1,696,300,000.00  |
| ES26             |        | On 02/04/2026 | Spot Bond | 9.14000   | 90.55961  | 9.14000      | 90.53738       |                   |            | 53,012,000,000.00     | 5,800,000        | 30,181,100,000.00 |
| ES33             |        | On 15/09/2033 | Spot Bond | 9.75500   | 80.72149  | 9.71000      | 81.03105       |                   |            | 95,678,991,000,000.00 | 9,808,200,000    | 76,832,600,000.00 |
| ES42             |        | On 25/04/2042 | Spot Bond | 9.90000   | 90.33143  | 9.90000      | 90.30745       |                   |            | 7,326,000,000,000.00  | 740,000,000      | 36,140,000,000.00 |
| FIFB01           |        | On 24/08/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.57888      |                   |            | 0.00                  | 0                | 0.00              |
| FIFB02           |        | On 17/04/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.21078      |                   |            | 0.00                  | 0                | 0.00              |
| FIFB03           |        | On 26/06/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.98081       |                   |            | 0.00                  | 0                | 0.00              |
| FIFC07           |        | On 28/08/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.44419      |                   |            | 0.00                  | 0                | 0.00              |
| FIFC09           |        | On 08/10/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.22548      |                   |            | 0.00                  | 0                | 0.00              |
| FIFC10           |        | On 11/09/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.25737      |                   |            | 0.00                  | 0                | 0.00              |
| FR002U           |        | On 02/08/2023 | Spot Bond | 100.00000 | 11.67545  | 100.00000    | 11.64622       |                   |            | 0.00                  | 0                | 0.00              |
| FR003U           |        | On 02/08/2023 | Spot Bond | 100.00000 | 11.36223  | 100.00000    | 11.33378       |                   |            | 0.00                  | 0                | 0.00              |
| FR2A4A           |        | On 15/09/2023 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.15577      |                   |            | 0.00                  | 0                | 0.00              |
| FR2A4B           |        | On 15/09/2023 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.16212      |                   |            | 0.00                  | 0                | 0.00              |
| FR2A4C           |        | On 15/09/2023 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.17481      |                   |            | 0.00                  | 0                | 0.00              |
| FR2A4D           |        | On 15/09/2023 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.18747      |                   |            | 0.00                  | 0                | 0.00              |
| FRB03            |        | On 15/09/2014 | Spot Bond | 7.01000   | 101.13959 | 7.01000      | 101.12080      |                   |            | 0.00                  | 0                | 840,000,000.00    |
| FRB05            |        | On 21/12/2018 | Spot Bond | 9.93000   | 96.88949  | 9.93000      | 96.86370       |                   |            | 0.00                  | 0                | 0.00              |
| FRB08            |        | On 10/06/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.26626      |                   |            | 0.00                  | 0                | 0.00              |
| FRB09            |        | On 10/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.26619      |                   |            | 0.00                  | 0                | 0.00              |
| FRB10            |        | On 25/01/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.09271      |                   |            | 0.00                  | 0                | 0.00              |
| FRB11            |        | On 11/12/2022 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 102.35084      |                   |            | 0.00                  | 0                | 0.00              |
| FRBC21           |        | On 21/12/2018 | Spot Bond | 11.73000  | 104.04988 | 11.73000     | 104.01730      |                   |            | 0.00                  | 0                | 0.00              |
| FRBC22           |        | On 21/12/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 98.55236       |                   |            | 0.00                  | 0                | 0.00              |
| FRBI22           |        | On 31/01/2022 | Spot Bond | 2.47000   | 122.65528 | 2.47000      | 123.45841      |                   |            | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRBI23           | On 07/12/2023 | Spot Bond  | 2.40000 |       | 128.32883 |           | 2.40000      | 263.25934      |                   |            | 0.00          | 0                | 0.00          |
| FRBI25           | On 31/01/2025 | Spot Bond  | 2.56500 |       | 97.22892  |           | 2.56500      | 103.33683      |                   |            | 0.00          | 0                | 0.00          |
| FRBI28           | On 31/03/2028 | Spot Bond  | 2.77000 |       | 98.00124  |           | 2.77000      | 146.48965      |                   |            | 0.00          | 0                | 0.00          |
| FRBI33           | On 07/12/2033 | Spot Bond  | 2.61000 |       | 113.90461 |           | 2.61000      | 197.86066      |                   |            | 0.00          | 0                | 0.00          |
| FRBN04           | On 15/09/2015 | Spot Bond  | 8.02000 |       | 107.85552 |           | 8.02000      | 107.83247      |                   |            | 0.00          | 0                | 0.00          |
| FRBZ01           | On 30/11/2020 | Spot Bond  | 7.96000 |       | 59.94198  |           | 7.96000      | 59.24154       |                   |            | 0.00          | 0                | 0.00          |
| FRBZ02           | On 28/10/2024 | Spot Bond  | 9.48400 |       | 38.30068  |           | 9.48400      | 37.38304       |                   |            | 0.00          | 0                | 0.00          |
| FRBZ03           | On 10/12/2024 | Spot Bond  | 9.72000 |       | 37.03017  |           | 9.72000      | 36.10052       |                   |            | 0.00          | 0                | 0.00          |
| FRC04            | On 03/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.95334      |                   |            | 0.00          | 0                | 0.00          |
| FRC101           | On 24/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.89678      |                   |            | 0.00          | 0                | 0.00          |
| FRC103           | On 20/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC104           | On 20/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC105           | On 24/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.87185      |                   |            | 0.00          | 0                | 0.00          |
| FRC106           | On 24/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.87185      |                   |            | 0.00          | 0                | 0.00          |
| FRC107           | On 03/06/2021 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.57700      |                   |            | 0.00          | 0                | 0.00          |
| FRC108           | On 24/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.85704      |                   |            | 0.00          | 0                | 0.00          |
| FRC109           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.11943      |                   |            | 0.00          | 0                | 0.00          |
| FRC110           | On 15/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.22107      |                   |            | 0.00          | 0                | 0.00          |
| FRC112           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.10210      |                   |            | 0.00          | 0                | 0.00          |
| FRC113           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.11304      |                   |            | 0.00          | 0                | 0.00          |
| FRC114           | On 20/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 103.33187      |                   |            | 0.00          | 0                | 0.00          |
| FRC115           | On 20/06/2017 | Spot Bond  | 7.47000 |       | 100.12018 |           | 7.47000      | 98.00000       |                   |            | 0.00          | 0                | 0.00          |
| FRC116           | On 20/06/2017 | Spot Bond  | 7.47000 |       | 100.12018 |           | 7.47000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC117           | On 15/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.21785      |                   |            | 0.00          | 0                | 0.00          |
| FRC118           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.11709      |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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      | 100.11143      |                   |            | 0.00          | 0                | 0.00          |
| FRC122           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.12996      |                   |            | 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      | 100.11512      |                   |            | 0.00          | 0                | 0.00          |
| FRC125           | On 20/09/2017 | Spot Bond  |     | 6.00000   | 100.09658 |           | 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      | 100.12260      |                   |            | 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      | 100.15171      |                   |            | 0.00          | 0                | 0.00          |
| FRC135           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.14716      |                   |            | 0.00          | 0                | 0.00          |
| FRC136           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC137           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC138           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC139           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC140           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC141           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC142           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC143           | On 20/09/2017 | Spot Bond  |     | 100.09221 | 13.79048  |           | 100.09221    | 13.75705       |                   |            | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC144           |        | On 20/09/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10418      |                   |            | 0.00          | 0                | 0.00          |
| FRC145           |        | On 20/09/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 111.10760      |                   |            | 0.00          | 0                | 0.00          |
| FRC146           |        | On 20/09/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.11860      |                   |            | 0.00          | 0                | 0.00          |
| FRC147           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.13382      |                   |            | 0.00          | 0                | 0.00          |
| FRC148           |        | On 24/02/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.80165      |                   |            | 0.00          | 0                | 0.00          |
| FRC149           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 106.31694      |                   |            | 0.00          | 0                | 0.00          |
| FRC150           |        | On 20/09/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.11028      |                   |            | 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      | 100.11164      |                   |            | 0.00          | 0                | 0.00          |
| FRC153           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10112      |                   |            | 0.00          | 0                | 0.00          |
| FRC154           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10919      |                   |            | 0.00          | 0                | 0.00          |
| FRC155           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.14390      |                   |            | 0.00          | 0                | 0.00          |
| FRC158           |        | On 11/06/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.25405      |                   |            | 0.00          | 0                | 0.00          |
| FRC160           |        | On 12/06/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.23573      |                   |            | 0.00          | 0                | 0.00          |
| FRC161           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10721      |                   |            | 0.00          | 0                | 0.00          |
| FRC162           |        | On 14/12/2018 | Spot Bond | 13.22500 | 54.12990  |           | 13.22500     | 54.11077       |                   |            | 0.00          | 0                | 0.00          |
| FRC163           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10087      |                   |            | 0.00          | 0                | 0.00          |
| FRC166           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10100      |                   |            | 0.00          | 0                | 0.00          |
| FRC167           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.14480      |                   |            | 0.00          | 0                | 0.00          |
| FRC168           |        | On 20/06/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.10576      |                   |            | 0.00          | 0                | 0.00          |
| FRC169           |        | On 31/01/2025 | Spot Bond | 3.81000  | 88.70436  |           | 3.81000      | 91.75411       |                   |            | 0.00          | 0                | 0.00          |
| FRC170           |        | On 20/06/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.11050      |                   |            | 0.00          | 0                | 0.00          |
| FRC171           |        | On 20/06/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.11050      |                   |            | 0.00          | 0                | 0.00          |
| FRC172           |        | On 21/02/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.67368      |                   |            | 0.00          | 0                | 0.00          |
| FRC173           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.86498       |                   |            | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC174           | On 20/06/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 98.14228     |                | 0.00              |            | 0             | 0.00             |               |
| FRC175           | On 15/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 99.70221     |                | 0.00              |            | 0             | 0.00             |               |
| FRC176           | On 20/09/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.10391    |                | 0.00              |            | 0             | 0.00             |               |
| FRC177           | On 20/09/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.10140    |                | 0.00              |            | 0             | 0.00             |               |
| FRC178           | On 06/08/2023 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.16334    |                | 0.00              |            | 0             | 0.00             |               |
| FRC179           | On 20/09/2020 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.11932    |                | 0.00              |            | 0             | 0.00             |               |
| FRC180           | On 10/02/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.85623    |                | 0.00              |            | 0             | 0.00             |               |
| FRC181           | On 06/08/2023 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.15072    |                | 0.00              |            | 0             | 0.00             |               |
| FRC182           | On 26/01/2021 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.23547    |                | 0.00              |            | 0             | 0.00             |               |
| FRC183           | On 20/12/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.13739    |                | 0.00              |            | 0             | 0.00             |               |
| FRC184           | On 20/12/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.10814    |                | 0.00              |            | 0             | 0.00             |               |
| FRC185           | On 20/12/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.13726    |                | 0.00              |            | 0             | 0.00             |               |
| FRC186           | On 20/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.10021    |                | 0.00              |            | 0             | 0.00             |               |
| FRC187           | On 07/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.05346    |                | 0.00              |            | 0             | 0.00             |               |
| FRC188           | On 20/03/2019 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.10919    |                | 0.00              |            | 0             | 0.00             |               |
| FRC189           | On 20/03/2019 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.10919    |                | 0.00              |            | 0             | 0.00             |               |
| FRC190           | On 14/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.20622    |                | 0.00              |            | 0             | 0.00             |               |
| FRC29            | On 22/07/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.30523    |                | 0.00              |            | 0             | 0.00             |               |
| FRC37            | On 20/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.11061    |                | 0.00              |            | 0             | 0.00             |               |
| FRC40            | On 20/12/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.10999    |                | 0.00              |            | 0             | 0.00             |               |
| FRC46            | On 10/09/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.33268    |                | 0.00              |            | 0             | 0.00             |               |
| FRC57            | On 20/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.09349    |                | 0.00              |            | 0             | 0.00             |               |
| FRC61            | On 28/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.09808    |                | 0.00              |            | 0             | 0.00             |               |
| FRC66            | On 31/01/2022 | Spot Bond  | 3.71000 |       | 115.49972 | 3.71000   | 113.23656    |                | 0.00              |            | 0             | 0.00             |               |
| FRC67            | On 20/09/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.11212    |                | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC68            | On 20/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.11331      |                   |            | 0.00          | 0                | 0.00          |
| FRC69            | On 31/01/2022 | Spot Bond  | 3.69000   |       | 106.14445 |           | 3.69000      | 113.39358      |                   |            | 0.00          | 0                | 0.00          |
| FRC70            | On 20/09/2014 | Spot Bond  | 1.88000   |       | 99.09151  |           | 1.88000      | 121.80117      |                   |            | 0.00          | 0                | 0.00          |
| FRC71            | On 31/01/2022 | Spot Bond  | 3.71000   |       | 103.38101 |           | 3.71000      | 113.23656      |                   |            | 0.00          | 0                | 0.00          |
| FRC72            | On 31/01/2017 | Spot Bond  | 2.86000   |       | 101.71489 |           | 2.86000      | 120.09636      |                   |            | 0.00          | 0                | 0.00          |
| FRC74            | On 20/09/2016 | Spot Bond  | 2.93000   |       | 102.64040 |           | 2.93000      | 125.32943      |                   |            | 0.00          | 0                | 0.00          |
| FRC76            | On 28/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.25344      |                   |            | 0.00          | 0                | 0.00          |
| FRC78            | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.57581       |                   |            | 0.00          | 0                | 0.00          |
| FRC79            | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.24291      |                   |            | 0.00          | 0                | 0.00          |
| FRC82            | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.24719      |                   |            | 0.00          | 0                | 0.00          |
| FRC83            | On 20/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.09668      |                   |            | 0.00          | 0                | 0.00          |
| FRC84            | On 20/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.11136      |                   |            | 0.00          | 0                | 0.00          |
| FRC85            | On 20/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 105.80052      |                   |            | 0.00          | 0                | 0.00          |
| FRC86            | On 20/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.13099      |                   |            | 0.00          | 0                | 0.00          |
| FRC87            | On 20/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.12596      |                   |            | 0.00          | 0                | 0.00          |
| FRC94A           | On 20/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.11222      |                   |            | 0.00          | 0                | 0.00          |
| FRC95            | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.22578      |                   |            | 0.00          | 0                | 0.00          |
| FRC96A           | On 20/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.11209      |                   |            | 0.00          | 0                | 0.00          |
| FRC97            | On 20/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 104.61941      |                   |            | 0.00          | 0                | 0.00          |
| FRC98            | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 93.81797       |                   |            | 0.00          | 0                | 0.00          |
| FRC99            | On 24/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 92.22327       |                   |            | 0.00          | 0                | 0.00          |
| FRD003           | On 14/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.19881      |                   |            | 0.00          | 0                | 0.00          |
| FRD01U           | On 22/12/2018 | Spot Bond  | 100.00000 |       | 8.44647   |           | 100.00000    | 8.42600        |                   |            | 0.00          | 0                | 0.00          |
| FRD02U           | On 01/06/2016 | Spot Bond  | 100.00000 |       | 14.26081  |           | 100.00000    | 14.22626       |                   |            | 0.00          | 0                | 0.00          |
| FRI15            | On 14/03/2015 | Spot Bond  | 5.00000   |       | 141.21680 |           | 5.00000      | 141.18488      |                   |            | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRJ14            | On 20/07/2014 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.89351    |                |                   |            | 0.00          | 0                | 0.00          |
| FRJ15            | On 04/04/2015 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.85924    |                |                   |            | 0.00          | 0                | 0.00          |
| FRJ16            | On 21/01/2016 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 103.21300    |                |                   |            | 0.00          | 0                | 0.00          |
| FRJ17            | On 04/04/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 103.20014    |                |                   |            | 0.00          | 0                | 0.00          |
| FRJ18            | On 21/02/2018 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 102.79118    |                |                   |            | 0.00          | 0                | 0.00          |
| FRJ19            | On 04/04/2019 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 102.16844    |                |                   |            | 0.00          | 0                | 0.00          |
| FRJ20            | On 20/09/2020 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.09067    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS100           | On 15/01/2024 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 86.21325     |                |                   |            | 0.00          | 0                | 0.00          |
| FRS101           | On 31/01/2038 | Spot Bond  | 2.80000  |       | 91.45136  | 2.80000   | 119.16870    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS102           | On 21/01/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.07406    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS103           | On 23/01/2024 | Spot Bond  | 10.38000 |       | 101.78053 | 10.38000  | 101.75156    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS104           | On 23/01/2024 | Spot Bond  | 10.38000 |       | 101.78053 | 10.38000  | 101.75156    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS105           | On 10/11/2015 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.14285    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS106           | On 22/10/2014 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.78381    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS107           | On 30/01/2016 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.25712    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS108           | On 31/01/2038 | Spot Bond  | 2.94000  |       | 88.60520  | 2.94000   | 96.36090     |                |                   |            | 0.00          | 0                | 0.00          |
| FRS109           | On 07/12/2033 | Spot Bond  | 2.92000  |       | 189.02591 | 2.92000   | 189.21327    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS110           | On 31/01/2038 | Spot Bond  | 2.91000  |       | 96.67645  | 2.91000   | 96.87855     |                |                   |            | 0.00          | 0                | 0.00          |
| FRS36            | On 07/12/2023 | Spot Bond  | 2.91000  |       | 123.39525 | 2.91000   | 253.13486    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS37            | On 07/12/2023 | Spot Bond  | 2.41000  |       | 128.22982 | 2.41000   | 263.05615    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS43            | On 07/12/2023 | Spot Bond  | 3.13000  |       | 121.33832 | 3.13000   | 248.91376    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS46            | On 31/01/2022 | Spot Bond  | 2.84000  |       | 99.77883  | 2.84000   | 120.30217    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS49            | On 27/10/2020 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.04065    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS51            | On 31/01/2022 | Spot Bond  | 2.37000  |       | 124.34706 | 2.37000   | 120.52603    |                |                   |            | 0.00          | 0                | 0.00          |
| FRS56            | On 19/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.24893    |                |                   |            | 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      | 101.47104      |                   |            | 0.00          | 0                | 0.00          |
| FRS62            | On 04/11/2026 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.00439      |                   |            | 0.00          | 0                | 0.00          |
| FRS64            | On 26/01/2042 | Spot Bond  | 2.78000   |       | 95.41739  |           | 2.78000      | 95.40135       |                   |            | 0.00          | 0                | 0.00          |
| FRS69            | On 31/05/2017 | Spot Bond  | 104.97509 |       | 14.77282  |           | 104.97509    | 14.73544       |                   |            | 0.00          | 0                | 0.00          |
| FRS73            | On 12/06/2017 | Spot Bond  | 101.07593 |       | 18.68840  |           | 101.07593    | 18.64269       |                   |            | 0.00          | 0                | 0.00          |
| FRS74            | On 14/06/2017 | Spot Bond  | 100.44759 |       | 11.36768  |           | 100.44759    | 11.34003       |                   |            | 0.00          | 0                | 0.00          |
| FRS75            | On 13/06/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.20894      |                   |            | 0.00          | 0                | 0.00          |
| FRS76            | On 18/06/2017 | Spot Bond  | 100.76967 |       | 17.20034  |           | 100.76967    | 17.15838       |                   |            | 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  | 2.44000   |       | 104.52630 |           | 2.44000      | 104.50974      |                   |            | 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      | 99.90598       |                   |            | 0.00          | 0                | 0.00          |
| FRS85            | On 31/01/2025 | Spot Bond  | 2.52500   |       | 95.34124  |           | 2.52500      | 103.73537      |                   |            | 0.00          | 0                | 0.00          |
| FRS86            | On 23/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.36802       |                   |            | 0.00          | 0                | 0.00          |
| FRS87            | On 31/01/2025 | Spot Bond  | 2.55500   |       | 95.06645  |           | 2.55500      | 103.43630      |                   |            | 0.00          | 0                | 0.00          |
| FRS88            | On 28/05/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.56240      |                   |            | 0.00          | 0                | 0.00          |
| FRS90            | On 07/12/2023 | Spot Bond  | 2.61000   |       | 126.26890 |           | 2.61000      | 328.19357      |                   |            | 0.00          | 0                | 0.00          |
| FRS92            | On 21/06/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.01546      |                   |            | 0.00          | 0                | 0.00          |
| FRS93            | On 11/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.91079      |                   |            | 0.00          | 0                | 0.00          |
| FRS94            | On 08/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.85842      |                   |            | 0.00          | 0                | 0.00          |
| FRS95            | On 11/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.81745      |                   |            | 0.00          | 0                | 0.00          |
| FRS96            | On 24/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.52916      |                   |            | 0.00          | 0                | 0.00          |
| FRS97            | On 29/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.46197      |                   |            | 0.00          | 0                | 0.00          |
| FRS98            | On 21/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.83805      |                   |            | 0.00          | 0                | 0.00          |
| FRS99            | On 09/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.45085      |                   |            | 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  | 6.32000  |       | 101.45680 |           | 6.32000      | 101.43970      |                   |            | 0.00          | 0                | 120,000,000.00 |
| FRX15            | On 14/03/2015 | Spot Bond  | 6.98000  |       | 101.90921 |           | 6.98000      | 101.89022      |                   |            | 0.00          | 0                | 100,000,000.00 |
| FRX16            | On 15/09/2016 | Spot Bond  | 8.03000  |       | 100.16871 |           | 8.03000      | 100.14728      |                   |            | 0.00          | 0                | 40,000,000.00  |
| FRX17            | On 15/09/2017 | Spot Bond  | 8.57000  |       | 100.04274 |           | 8.57000      | 100.01994      |                   |            | 0.00          | 0                | 0.00           |
| FRX18            | On 14/04/2018 | Spot Bond  | 8.75000  |       | 110.55567 |           | 8.75000      | 110.52966      |                   |            | 0.00          | 0                | 0.00           |
| FRX19            | On 15/11/2019 | Spot Bond  | 9.24000  |       | 102.19996 |           | 9.24000      | 102.17446      |                   |            | 0.00          | 0                | 941,800,000.00 |
| FRX20            | On 01/10/2020 | Spot Bond  | 9.45000  |       | 100.87848 |           | 9.45000      | 100.85290      |                   |            | 0.00          | 0                | 0.00           |
| FRX23            | On 28/02/2023 | Spot Bond  | 9.93500  |       | 87.79603  |           | 9.93500      | 87.77290       |                   |            | 0.00          | 0                | 0.00           |
| FRX24            | On 10/12/2024 | Spot Bond  | 10.02000 |       | 107.82684 |           | 10.02000     | 107.79789      |                   |            | 0.00          | 0                | 0.00           |
| FRX26            | On 01/10/2026 | Spot Bond  | 10.33000 |       | 95.40426  |           | 10.33000     | 98.66836       |                   |            | 0.00          | 0                | 500,000,000.00 |
| FRX31            | On 21/02/2031 | Spot Bond  | 10.65500 |       | 91.88154  |           | 10.65500     | 91.85520       |                   |            | 0.00          | 0                | 0.00           |
| FRX45            | On 14/04/2045 | Spot Bond  | 10.54500 |       | 80.43071  |           | 10.54500     | 80.40800       |                   |            | 0.00          | 0                | 0.00           |
| FS1A1            | On 20/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FS1A2            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.08198      |                   |            | 0.00          | 0                | 0.00           |
| FS1A3            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.08537      |                   |            | 0.00          | 0                | 0.00           |
| FS1A4            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.08671      |                   |            | 0.00          | 0                | 0.00           |
| FS1A5            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.09003      |                   |            | 0.00          | 0                | 0.00           |
| FS1B1            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.09537      |                   |            | 0.00          | 0                | 0.00           |
| FS1C1            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.09937      |                   |            | 0.00          | 0                | 0.00           |
| FS1D1            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.11667      |                   |            | 0.00          | 0                | 0.00           |
| FS2A1            | On 20/02/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.54466      |                   |            | 0.00          | 0                | 0.00           |
| FS2A2            | On 20/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.57423      |                   |            | 0.00          | 0                | 0.00           |
| FS2A3            | On 20/08/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.60096      |                   |            | 0.00          | 0                | 0.00           |
| FS2A4            | On 20/08/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.60726      |                   |            | 0.00          | 0                | 0.00           |
| FS2A5            | On 20/08/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.62510      |                   |            | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FS2B1            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.65190      |                   |            | 0.00          | 0                | 0.00             |
| FS2C1            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.67422      |                   |            | 0.00          | 0                | 0.00             |
| FS2D1            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.77234      |                   |            | 0.00          | 0                | 0.00             |
| GBL01            | On 15/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.70683      |                   |            | 0.00          | 0                | 0.00             |
| GFC03            | On 10/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.39985      |                   |            | 0.00          | 0                | 0.00             |
| GFC04            | On 11/04/2017 | Spot Bond  |     | 9.79000   | 103.52998 |           | 9.79000      | 103.50280      |                   |            | 0.00          | 0                | 0.00             |
| GOVEX1           | On 09/05/2047 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00             |
| GPT28            | On 05/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.80260      |                   |            | 0.00          | 0                | 0.00             |
| GRA311           | On 17/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.62278       |                   |            | 0.00          | 5,100,000,000    | 5,100,000,000.00 |
| GRB94            | On 29/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.48114       |                   |            | 0.00          | 0                | 0.00             |
| GRDB1            | On 10/01/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| GRDC1            | On 10/01/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| GRH1A1           | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.93983      |                   |            | 0.00          | 0                | 0.00             |
| GRH1A2           | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96299      |                   |            | 0.00          | 0                | 0.00             |
| GRH1A3           | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.00777      |                   |            | 0.00          | 0                | 0.00             |
| GRH1B            | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.06332      |                   |            | 0.00          | 0                | 0.00             |
| GRH1C            | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.14041      |                   |            | 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      | 100.30170      |                   |            | 0.00          | 0                | 0.00             |
| GRT02            | On 13/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.49288      |                   |            | 0.00          | 0                | 0.00             |
| GRT03            | On 15/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.24123      |                   |            | 0.00          | 0                | 0.00             |
| GRT04            | On 15/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.16336      |                   |            | 0.00          | 0                | 0.00             |
| GRT05            | On 25/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.35661      |                   |            | 0.00          | 0                | 0.00             |
| GRT06            | On 11/12/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.27848      |                   |            | 0.00          | 0                | 0.00             |
| GRT07            | On 21/02/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.66210      |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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      | 99.96481       |                   |            | 0.00          | 0                | 0.00          |
| GSIS02           | On 24/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.50572      |                   |            | 0.00          | 0                | 0.00          |
| GSIZ16           | On 23/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.01985      |                   |            | 0.00          | 0                | 0.00          |
| HCH01            | On 25/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.27120      |                   |            | 0.00          | 0                | 0.00          |
| HILB01           | On 18/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.11974      |                   |            | 0.00          | 0                | 0.00          |
| HILB02           | On 13/09/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.23830      |                   |            | 0.00          | 0                | 0.00          |
| HILB03           | On 02/05/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.97816      |                   |            | 0.00          | 0                | 0.00          |
| HILB04           | On 01/11/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.99037      |                   |            | 0.00          | 0                | 0.00          |
| HILC10           | On 25/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.89836      |                   |            | 0.00          | 0                | 0.00          |
| HILC11           | On 07/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.81260      |                   |            | 0.00          | 0                | 0.00          |
| HM1B5U           | On 19/07/2045 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| HM1B6U           | On 19/07/2045 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| HMS1B2           | On 19/07/2045 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| HMS1B3           | On 19/07/2045 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| HMS1B7           | On 19/07/2046 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| HMS1B8           | On 19/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.17388      |                   |            | 0.00          | 0                | 0.00          |
| HMS1B9           | On 19/07/2015 | Spot Bond  | 8.38217   |       | 101.95940 |           | 8.38217      | 96.97567       |                   |            | 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      | 101.23497      |                   |            | 0.00          | 0                | 0.00          |
| HMS1C5           | On 19/07/2015 | Spot Bond  | 8.73463   |       | 102.01991 |           | 8.73463      | 104.41639      |                   |            | 0.00          | 0                | 0.00          |
| HMS1D2           | On 19/07/2045 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| HMS1D4           | On 19/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.31348      |                   |            | 0.00          | 0                | 0.00          |
| HMS1D5           | On 19/07/2015 | Spot Bond  | 9.18455   |       | 102.10097 |           | 9.18455      | 104.41639      |                   |            | 0.00          | 0                | 0.00          |
| HMS1E2           | On 19/07/2045 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| HMS1E4           | On 19/07/2015 | Spot Bond  | 0.00000   |           | 100.00000 |           | 0.00000      | 101.40942      |                   |            | 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      | 101.26924      |                   |            | 0.00                 | 0                | 0.00              |
| HPF02            | On 15/04/2015 | Spot Bond  | 0.00000   |           | 100.00000 |           | 0.00000      | 101.42014      |                   |            | 0.00                 | 0                | 0.00              |
| HPF03            | On 15/04/2016 | Spot Bond  | 0.00000   |           | 100.00000 |           | 0.00000      | 101.47648      |                   |            | 0.00                 | 0                | 0.00              |
| HPF04            | On 17/02/2017 | Spot Bond  | 0.00000   |           | 100.00000 |           | 0.00000      | 100.75511      |                   |            | 0.00                 | 0                | 0.00              |
| HPF05            | On 17/02/2017 | Spot Bond  | 9.89000   | 96.13892  |           |           | 9.89000      | 100.96461      |                   |            | 0.00                 | 0                | 0.00              |
| HWAY20           | On 31/07/2020 | Spot Bond  | 8.76000   | 106.17766 |           |           | 8.76000      | 106.15251      |                   |            | 0.00                 | 0                | 3,070,000,000.00  |
| HWAY23           | On 07/12/2023 | Spot Bond  | 2.18000   | 130.53066 |           |           | 2.18000      | 267.77786      |                   |            | 0.00                 | 0                | 8,860,000,000.00  |
| HWAY24           | On 07/12/2024 | Spot Bond  | 2.16000   | 133.40144 |           |           | 2.16000      | 268.19326      |                   |            | 0.00                 | 0                | 0.00              |
| HWAY34           | On 31/07/2034 | Spot Bond  | 9.69000   | 97.47815  |           |           | 9.69000      | 97.45268       |                   |            | 0.00                 | 0                | 3,426,200,000.00  |
| HWAY35           | On 31/07/2035 | Spot Bond  | 9.61000   | 98.11602  |           |           | 9.61000      | 98.09059       |                   |            | 0.00                 | 0                | 0.00              |
| HWF01U           | On 26/03/2015 | Spot Bond  | 100.00000 | 51.20000  |           |           | 100.00000    | 40.85857       |                   |            | 0.00                 | 0                | 0.00              |
| HWF02U           | On 30/09/2016 | Spot Bond  | 100.00000 | 10.63146  |           |           | 100.00000    | 10.60513       |                   |            | 0.00                 | 0                | 0.00              |
| HWF03U           | On 09/10/2014 | Spot Bond  | 100.00000 | 65.25864  |           |           | 100.00000    | 65.09704       |                   |            | 0.00                 | 0                | 0.00              |
| HWF04U           | On 09/10/2015 | Spot Bond  | 100.00000 | 31.03737  |           |           | 100.00000    | 30.96051       |                   |            | 0.00                 | 0                | 0.00              |
| HWF05U           | On 09/10/2016 | Spot Bond  | 100.00000 | 17.20487  |           |           | 100.00000    | 17.16227       |                   |            | 0.00                 | 0                | 0.00              |
| HWF06U           | On 20/11/2016 | Spot Bond  | 100.00000 | 9.35431   |           |           | 100.00000    | 9.33088        |                   |            | 0.00                 | 0                | 0.00              |
| I2025            | On 31/01/2025 | Spot Bond  | 1.91500   | 110.04781 |           |           | 1.91500      | 110.03191      |                   |            | 10,087,071,000.00    | 5,267,400        | 02,812,400,000.00 |
| I2038            | On 31/01/2038 | Spot Bond  | 2.17000   | 110.79994 |           |           | 2.18000      | 110.57981      |                   |            | 5,438,321,196,000.00 | 2,506,138,800    | 27,180,000,000.00 |
| I2046            | On 31/03/2046 | Spot Bond  | 2.29000   | 107.39921 |           |           | 2.29000      | 107.38263      |                   |            | 6,346,506,000.00     | 2,771,400        | 83,951,385,700.00 |
| I2050            | On 31/12/2050 | Spot Bond  | 2.27500   | 115.42996 |           |           | 2.27500      | 115.41213      |                   |            | 12,578,475,000.00    | 5,529,000        | 15,969,764,500.00 |
| IBC01            | On 16/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           |           | 0.00000      | 92.60000       |                   |            | 0.00                 | 0                | 0.00              |
| IBL11            | On 12/03/2015 | Spot Bond  | 7.91000   | 102.60489 |           |           | 7.91000      | 102.58326      |                   |            | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL13            | On 12/03/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.07057      |                   |            | 0.00          | 0                | 0.00          |
| IBL14            | On 28/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.26957      |                   |            | 0.00          | 0                | 0.00          |
| IBL21            | On 15/03/2016 | Spot Bond  |     | 8.41000 | 102.23828 |           | 8.41000      | 102.21540      |                   |            | 0.00          | 0                | 0.00          |
| IBL22            | On 15/03/2018 | Spot Bond  |     | 9.14000 | 103.07024 |           | 9.14000      | 103.04521      |                   |            | 0.00          | 0                | 0.00          |
| IBL23            | On 21/04/2014 | Spot Bond  |     | 7.99500 | 107.84581 |           | 7.99500      | 103.61719      |                   |            | 0.00          | 0                | 0.00          |
| IBL24            | On 21/04/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.06051      |                   |            | 0.00          | 0                | 0.00          |
| IBL25            | On 18/08/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.64906      |                   |            | 0.00          | 0                | 0.00          |
| IBL26            | On 18/08/2014 | Spot Bond  |     | 4.85000 | 113.54953 |           | 4.85000      | 113.52430      |                   |            | 0.00          | 0                | 0.00          |
| IBL28            | On 18/08/2016 | Spot Bond  |     | 8.23000 | 100.89475 |           | 8.23000      | 100.87227      |                   |            | 0.00          | 0                | 0.00          |
| IBL32            | On 03/11/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.91630      |                   |            | 0.00          | 0                | 0.00          |
| IBL33            | On 03/11/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.97062      |                   |            | 0.00          | 0                | 0.00          |
| IBL34            | On 31/01/2017 | Spot Bond  |     | 1.70000 | 101.34632 |           | 1.70000      | 123.96291      |                   |            | 0.00          | 0                | 0.00          |
| IBL36            | On 31/01/2022 | Spot Bond  |     | 2.44000 | 102.61116 |           | 2.44000      | 123.71842      |                   |            | 0.00          | 0                | 0.00          |
| IBL37            | On 02/04/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.36612      |                   |            | 0.00          | 0                | 0.00          |
| IBL38            | On 02/04/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.26524      |                   |            | 0.00          | 0                | 0.00          |
| IBL39            | On 02/04/2018 | Spot Bond  |     | 8.81000 | 99.68560  |           | 8.81000      | 99.66199       |                   |            | 0.00          | 0                | 0.00          |
| IBL40            | On 15/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.67555      |                   |            | 0.00          | 0                | 0.00          |
| IBL42            | On 15/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.88054      |                   |            | 0.00          | 0                | 0.00          |
| IBL43            | On 15/11/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.66888      |                   |            | 0.00          | 0                | 0.00          |
| IBL45            | On 21/12/2018 | Spot Bond  |     | 9.36000 | 96.95394  |           | 9.36000      | 96.92957       |                   |            | 0.00          | 0                | 0.00          |
| IBL46            | On 15/01/2020 | Spot Bond  |     | 9.85000 | 90.08840  |           | 9.85000      | 90.06447       |                   |            | 0.00          | 0                | 800,000.00    |
| IBL48            | On 19/03/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.39320      |                   |            | 0.00          | 0                | 0.00          |
| IBL49            | On 02/04/2018 | Spot Bond  |     | 8.89000 | 94.70162  |           | 8.89000      | 94.67898       |                   |            | 0.00          | 0                | 0.00          |
| IBL50            | On 02/08/2020 | Spot Bond  |     | 9.90000 | 97.60014  |           | 9.90000      | 97.55022       |                   |            | 0.00          | 0                | 0.00          |
| IBL52            | On 31/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.96456      |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL53            | On 31/07/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.99344      |                   |            | 0.00          | 0                | 0.00          |
| IBL54            | On 31/07/2016 | Spot Bond  | 8.17000   |       | 99.13415  |           | 8.17000      | 99.11222       |                   |            | 0.00          | 0                | 0.00          |
| IBL55            | On 31/07/2018 | Spot Bond  | 9.14000   |       | 97.56039  |           | 9.14000      | 97.53630       |                   |            | 0.00          | 0                | 0.00          |
| IBL56            | On 31/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.10140      |                   |            | 0.00          | 0                | 0.00          |
| IBL57            | On 13/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.72142      |                   |            | 0.00          | 0                | 0.00          |
| IBL58            | On 13/02/2017 | Spot Bond  | 8.46000   |       | 101.10045 |           | 8.46000      | 101.07731      |                   |            | 0.00          | 0                | 0.00          |
| IBL59            | On 17/02/2019 | Spot Bond  | 9.10000   |       | 101.35182 |           | 9.10000      | 101.32690      |                   |            | 0.00          | 0                | 0.00          |
| IBL60            | On 17/02/2024 | Spot Bond  | 10.11500  |       | 101.89058 |           | 10.11500     | 101.86281      |                   |            | 0.00          | 0                | 0.00          |
| IBL61            | On 31/03/2019 | Spot Bond  | 100.00000 |       | 1.13872   |           | 100.00000    | 1.13590        |                   |            | 0.00          | 0                | 0.00          |
| IDC01U           | On 08/11/2026 | Spot Bond  | 100.00000 |       | 0.00360   |           | 100.00000    | 0.00359        |                   |            | 0.00          | 0                | 0.00          |
| IDCG01           | On 22/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.00929      |                   |            | 0.00          | 0                | 0.00          |
| IDCG02           | On 22/10/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.06008      |                   |            | 0.00          | 0                | 0.00          |
| IDCG03           | On 22/10/2020 | Spot Bond  | 9.47000   |       | 98.10132  |           | 9.47000      | 98.07639       |                   |            | 0.00          | 0                | 0.00          |
| IDCP01           | On 19/04/2015 | Spot Bond  | 5.00000   |       | 102.16678 |           | 5.00000      | 102.15292      |                   |            | 0.00          | 0                | 0.00          |
| IDCP02           | On 19/04/2015 | Spot Bond  | 5.00000   |       | 102.16678 |           | 5.00000      | 102.15292      |                   |            | 0.00          | 0                | 0.00          |
| IDCP03           | On 31/01/2017 | Spot Bond  | 5.00000   |       | 100.73941 |           | 5.00000      | 100.72567      |                   |            | 0.00          | 0                | 0.00          |
| IDCP04           | On 19/10/2017 | Spot Bond  | 5.00000   |       | 102.16678 |           | 5.00000      | 102.15292      |                   |            | 0.00          | 0                | 0.00          |
| IDCP05           | On 14/03/2018 | Spot Bond  | 4.00000   |       | 100.12923 |           | 4.00000      | 100.11846      |                   |            | 0.00          | 0                | 0.00          |
| IDW001           | On 30/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.54008      |                   |            | 0.00          | 0                | 0.00          |
| IDW002           | On 30/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.50151      |                   |            | 0.00          | 0                | 0.00          |
| IDW003           | On 30/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.84695       |                   |            | 0.00          | 0                | 0.00          |
| IF422U           | On 27/05/2014 | Spot Bond  | 100.00000 |       | 99.17355  |           | 100.00000    | 98.36065       |                   |            | 0.00          | 0                | 0.00          |
| IFM01            | On 31/03/2016 | Spot Bond  | 9.20000   |       | 112.01710 |           | 9.20000      | 111.98943      |                   |            | 0.00          | 0                | 0.00          |
| IHL01            | On 29/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.87604       |                   |            | 0.00          | 0                | 0.00          |
| IHL02            | On 29/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.87604       |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IHL03            | On 17/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.80409      |                   |            | 0.00          | 0                | 0.00          |
| IKH1D            | On 09/12/2028 | Spot Bond  |     | 100.00000 | 7.50848   |           | 100.00000    | 7.49029        |                   |            | 0.00          | 0                | 0.00          |
| IN01Q            | On 23/07/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.98728      |                   |            | 0.00          | 0                | 0.00          |
| IN02Q            | On 05/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.84946      |                   |            | 0.00          | 0                | 0.00          |
| IN03Q            | On 12/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.72290      |                   |            | 0.00          | 0                | 0.00          |
| IN04             | On 15/03/2015 | Spot Bond  |     | 9.91000   | 99.34722  |           | 9.91000      | 99.32111       |                   |            | 0.00          | 0                | 0.00          |
| IN04Q            | On 26/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.47075      |                   |            | 0.00          | 0                | 0.00          |
| IN05Q            | On 13/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.05473      |                   |            | 0.00          | 0                | 0.00          |
| IN06H            | On 10/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25150      |                   |            | 0.00          | 0                | 0.00          |
| IN09             | On 01/02/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42254      |                   |            | 0.00          | 0                | 0.00          |
| IN191U           | On 16/05/2017 | Spot Bond  |     | 100.00000 | 6.04710   |           | 100.00000    | 6.03196        |                   |            | 0.00          | 0                | 0.00          |
| IN240U           | On 10/04/2014 | Spot Bond  |     | 100.00000 | 96.05263  |           | 100.00000    | 95.80052       |                   |            | 0.00          | 0                | 0.00          |
| IN246U           | On 12/06/2014 | Spot Bond  |     | 100.00000 | 82.39278  |           | 100.00000    | 82.20721       |                   |            | 0.00          | 0                | 0.00          |
| IN423U           | On 03/06/2014 | Spot Bond  |     | 100.00000 | 95.11524  |           | 100.00000    | 94.37791       |                   |            | 0.00          | 0                | 0.00          |
| IN424U           | On 10/06/2014 | Spot Bond  |     | 100.00000 | 90.20000  |           | 100.00000    | 89.53676       |                   |            | 0.00          | 0                | 0.00          |
| INA413           | On 25/03/2014 | Spot Bond  |     | 5.80000   | 97.18173  |           | 5.80000      | 99.90475       |                   |            | 0.00          | 0                | 0.00          |
| INA414           | On 01/04/2014 | Spot Bond  |     | 5.80000   | 99.90475  |           | 5.80000      | 99.79385       |                   |            | 0.00          | 0                | 0.00          |
| INA415           | On 08/04/2014 | Spot Bond  |     | 5.80000   | 99.79385  |           | 5.80000      | 99.68320       |                   |            | 0.00          | 0                | 0.00          |
| INA416           | On 15/04/2014 | Spot Bond  |     | 5.80000   | 99.68320  |           | 5.80000      | 99.57279       |                   |            | 0.00          | 0                | 0.00          |
| INA417           | On 22/04/2014 | Spot Bond  |     | 5.90000   | 99.56546  |           | 5.90000      | 99.45341       |                   |            | 0.00          | 0                | 0.00          |
| INA418           | On 29/04/2014 | Spot Bond  |     | 5.90000   | 99.45341  |           | 5.90000      | 99.34162       |                   |            | 0.00          | 0                | 0.00          |
| INA419           | On 06/05/2014 | Spot Bond  |     | 5.90000   | 99.34162  |           | 5.90000      | 99.23008       |                   |            | 0.00          | 0                | 0.00          |
| INA420           | On 12/05/2014 | Spot Bond  |     | 5.90000   | 99.24600  |           | 5.90000      | 99.11879       |                   |            | 0.00          | 0                | 0.00          |
| INA421           | On 20/05/2014 | Spot Bond  |     | 6.00000   | 99.10399  |           | 6.00000      | 98.99110       |                   |            | 0.00          | 0                | 0.00          |
| INA422           | On 27/05/2014 | Spot Bond  |     | 6.00000   | 98.99110  |           | 6.00000      | 98.87847       |                   |            | 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    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| INA424           | On 10/06/2014 | Spot Bond  | 6.00000  |       | 98.76610  |           | 6.00000      | 98.65398       |                   |            | 0.00          | 0                | 0.00             |
| ING114           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.94366      |                   |            | 0.00          | 0                | 0.00             |
| ING115           | On 31/03/2016 | Spot Bond  | 11.51012 |       | 103.84135 |           | 11.51012     | 103.31799      |                   |            | 0.00          | 0                | 0.00             |
| ING116           | On 31/03/2016 | Spot Bond  | 11.51012 |       | 101.69980 |           | 11.51012     | 102.04211      |                   |            | 0.00          | 0                | 0.00             |
| ING132           | On 22/12/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.02136      |                   |            | 0.00          | 0                | 0.00             |
| ING135           | On 10/12/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.41948      |                   |            | 0.00          | 0                | 0.00             |
| ING138           | On 22/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.02128      |                   |            | 0.00          | 0                | 0.00             |
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000  |       | 103.10495 |           | 6.50000      | 103.08683      |                   |            | 0.00          | 0                | 0.00             |
| ING161           | On 20/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.11380      |                   |            | 0.00          | 0                | 0.00             |
| ING167           | On 30/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.47263      |                   |            | 0.00          | 0                | 0.00             |
| ING196           | On 30/06/2027 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 97.41984       |                   |            | 0.00          | 0                | 0.00             |
| ING204           | On 13/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.20980      |                   |            | 0.00          | 0                | 0.00             |
| ING209           | On 12/04/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.09109      |                   |            | 0.00          | 0                | 0.00             |
| ING211           | On 12/04/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.17432      |                   |            | 0.00          | 0                | 1,400,000,000.00 |
| ING221           | On 08/05/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.72767      |                   |            | 0.00          | 0                | 0.00             |
| ING228           | On 22/09/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.02182      |                   |            | 0.00          | 0                | 0.00             |
| ING232           | On 04/10/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.41848      |                   |            | 0.00          | 0                | 0.00             |
| ING233           | On 25/06/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.95342      |                   |            | 0.00          | 0                | 0.00             |
| ING234           | On 28/05/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.87521      |                   |            | 0.00          | 0                | 0.00             |
| ING235           | On 20/12/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.08402      |                   |            | 0.00          | 0                | 0.00             |
| ING236           | On 20/12/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.08336      |                   |            | 0.00          | 0                | 0.00             |
| ING237           | On 09/06/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.24453      |                   |            | 0.00          | 0                | 0.00             |
| ING239           | On 15/07/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.02156      |                   |            | 0.00          | 0                | 0.00             |
| ING241           | On 03/02/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.82425      |                   |            | 0.00          | 0                | 0.00             |
| ING242           | On 10/02/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.70392      |                   |            | 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 |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING243           | On 18/02/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.59677      |                   |            | 0.00          | 0                | 0.00          |
| ING244           | On 18/02/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.58964      |                   |            | 0.00          | 0                | 0.00          |
| ING245           | On 28/08/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.40468      |                   |            | 0.00          | 0                | 0.00          |
| ING247           | On 17/09/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.12986      |                   |            | 0.00          | 0                | 0.00          |
| ING89            | On 31/12/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 102.08642      |                   |            | 0.00          | 0                | 0.00          |
| INGR02           | On 28/11/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.41503      |                   |            | 0.00          | 0                | 0.00          |
| INGR03           | On 09/05/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 99.29573       |                   |            | 0.00          | 0                | 0.00          |
| IP267U           | On 09/04/2014 | Spot Bond  | 100.00000 |         | 96.30607  | 100.00000 | 96.05263     |                |                   |            | 0.00          | 0                | 0.00          |
| IP268U           | On 23/04/2014 | Spot Bond  | 100.00000 |         | 92.87532  | 100.00000 | 92.63959     |                |                   |            | 0.00          | 0                | 0.00          |
| IP269U           | On 18/06/2014 | Spot Bond  | 100.00000 |         | 81.29176  | 100.00000 | 81.11111     |                |                   |            | 0.00          | 0                | 0.00          |
| IPF01            | On 13/04/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.26952      |                   |            | 0.00          | 0                | 0.00          |
| IPF02            | On 13/04/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.29853      |                   |            | 0.00          | 0                | 0.00          |
| IPF03            | On 13/04/2017 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.31791      |                   |            | 0.00          | 0                | 0.00          |
| IPF06            | On 13/04/2017 | Spot Bond  |           | 8.92000 | 103.64190 |           | 8.92000      | 103.61705      |                   |            | 0.00          | 0                | 0.00          |
| IPL4             | On 29/03/2014 | Spot Bond  |           | 7.62000 | 108.97175 |           | 7.62000      | 99.91656       |                   |            | 0.00          | 0                | 0.00          |
| IPL5             | On 28/09/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.29229      |                   |            | 0.00          | 0                | 0.00          |
| IPL6             | On 28/09/2017 | Spot Bond  |           | 9.29000 | 106.27275 |           | 9.29000      | 101.35978      |                   |            | 0.00          | 0                | 0.00          |
| IPL7             | On 05/04/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.42648      |                   |            | 0.00          | 0                | 0.00          |
| IPL8             | On 10/10/2020 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.39954      |                   |            | 0.00          | 0                | 0.00          |
| IV012            | On 26/11/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.65577      |                   |            | 0.00          | 0                | 0.00          |
| IV013            | On 22/06/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.02219      |                   |            | 0.00          | 0                | 0.00          |
| IV014            | On 22/06/2015 | Spot Bond  |           | 9.09000 | 104.36677 |           | 9.09000      | 104.34128      |                   |            | 0.00          | 0                | 0.00          |
| IV015            | On 20/09/2017 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 102.03467      |                   |            | 0.00          | 0                | 0.00          |
| IV016            | On 06/12/2021 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.43840      |                   |            | 0.00          | 0                | 0.00          |
| IV017            | On 31/01/2022 | Spot Bond  |           | 3.53000 | 95.09989  |           | 3.53000      | 114.65867      |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV019            | On 31/03/2028 | Spot Bond  |     | 3.95000   | 95.20424  |           | 3.95000      | 127.86261      |                   |            | 0.00          | 0                | 0.00          |
| IV022            | On 02/04/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.82743       |                   |            | 0.00          | 0                | 0.00          |
| IV023            | On 11/07/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.48678      |                   |            | 0.00          | 0                | 0.00          |
| IV024            | On 27/07/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.47880      |                   |            | 0.00          | 0                | 0.00          |
| IV025            | On 12/09/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.29331      |                   |            | 0.00          | 0                | 0.00          |
| IV026            | On 27/09/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95719       |                   |            | 0.00          | 0                | 0.00          |
| IV030            | On 31/01/2025 | Spot Bond  |     | 3.91500   | 90.07782  |           | 3.91500      | 90.84629       |                   |            | 0.00          | 0                | 0.00          |
| IV030A           | On 31/01/2025 | Spot Bond  |     | 3.91500   | 90.00272  |           | 3.91500      | 97.38903       |                   |            | 0.00          | 0                | 0.00          |
| IV031            | On 11/03/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.33304      |                   |            | 0.00          | 0                | 0.00          |
| IV032            | On 14/08/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.91996      |                   |            | 0.00          | 0                | 0.00          |
| IV04Q            | On 10/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25150      |                   |            | 0.00          | 0                | 0.00          |
| IV08             | On 30/04/2018 | Spot Bond  |     | 12.43000  | 109.59980 |           | 12.43000     | 109.56330      |                   |            | 0.00          | 0                | 0.00          |
| IV09             | On 30/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.36789      |                   |            | 0.00          | 0                | 0.00          |
| IV19A            | On 31/03/2028 | Spot Bond  |     | 3.95000   | 127.88810 |           | 3.95000      | 127.86261      |                   |            | 0.00          | 0                | 0.00          |
| IV422U           | On 29/05/2014 | Spot Bond  |     | 100.00000 | 97.56097  |           | 100.00000    | 96.77419       |                   |            | 0.00          | 0                | 0.00          |
| IV424U           | On 12/06/2014 | Spot Bond  |     | 100.00000 | 88.88321  |           | 100.00000    | 88.23913       |                   |            | 0.00          | 0                | 0.00          |
| IVA01A           | On 28/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.44589      |                   |            | 0.00          | 0                | 0.00          |
| IVA02A           | On 17/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.06463      |                   |            | 0.00          | 0                | 0.00          |
| IVA03A           | On 17/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.60559      |                   |            | 0.00          | 0                | 0.00          |
| IVA412           | On 20/03/2014 | Spot Bond  |     | 5.80000   | 97.18174  |           | 5.80000      | 97.18173       |                   |            | 0.00          | 0                | 0.00          |
| IVA413           | On 27/03/2014 | Spot Bond  |     | 5.80000   | 99.98411  |           | 5.80000      | 99.87304       |                   |            | 0.00          | 0                | 0.00          |
| IVA414           | On 03/04/2014 | Spot Bond  |     | 5.80000   | 99.87304  |           | 5.80000      | 99.76221       |                   |            | 0.00          | 0                | 0.00          |
| IVA415           | On 10/04/2014 | Spot Bond  |     | 5.80000   | 99.76221  |           | 5.80000      | 99.65163       |                   |            | 0.00          | 0                | 0.00          |
| IVA416           | On 17/04/2014 | Spot Bond  |     | 5.80000   | 99.65163  |           | 5.80000      | 99.54129       |                   |            | 0.00          | 0                | 0.00          |
| IVA417           | On 24/04/2014 | Spot Bond  |     | 5.90000   | 99.53342  |           | 5.90000      | 99.42145       |                   |            | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVA419           | On 08/05/2014 | Spot Bond  |     | 5.90000 | 99.30973  |           | 5.90000      | 99.19826       |                   |            | 0.00          | 0                | 0.00          |
| IVA420           | On 15/05/2014 | Spot Bond  |     | 5.90000 | 99.19826  |           | 5.90000      | 99.08704       |                   |            | 0.00          | 0                | 0.00          |
| IVA422           | On 29/05/2014 | Spot Bond  |     | 6.00000 | 98.95890  |           | 6.00000      | 98.84634       |                   |            | 0.00          | 0                | 0.00          |
| IVA424           | On 12/06/2014 | Spot Bond  |     | 6.00000 | 98.73404  |           | 6.00000      | 98.62199       |                   |            | 0.00          | 0                | 0.00          |
| IVC002           | On 12/02/2020 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.86203      |                   |            | 0.00          | 0                | 0.00          |
| IVC004           | On 29/04/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.98057      |                   |            | 0.00          | 0                | 0.00          |
| IVC005           | On 27/07/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.02537      |                   |            | 0.00          | 0                | 0.00          |
| IVC006           | On 28/01/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.45162      |                   |            | 0.00          | 0                | 0.00          |
| IVC007           | On 04/04/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.35488      |                   |            | 0.00          | 0                | 0.00          |
| IVC010           | On 29/04/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.84713      |                   |            | 0.00          | 0                | 0.00          |
| IVC011           | On 28/04/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.82549      |                   |            | 0.00          | 0                | 0.00          |
| IVC012           | On 09/08/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.73310      |                   |            | 0.00          | 0                | 0.00          |
| IVC013           | On 29/04/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.84342      |                   |            | 0.00          | 0                | 0.00          |
| IVC014           | On 20/05/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.59838      |                   |            | 0.00          | 0                | 0.00          |
| IVC015           | On 22/05/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.60812      |                   |            | 0.00          | 0                | 0.00          |
| IVC016           | On 31/05/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.48205      |                   |            | 0.00          | 0                | 0.00          |
| IVC017           | On 12/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.29863      |                   |            | 0.00          | 0                | 0.00          |
| IVC018           | On 12/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.30832      |                   |            | 0.00          | 0                | 0.00          |
| IVC019           | On 12/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.32771      |                   |            | 0.00          | 0                | 0.00          |
| IVC020           | On 12/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.24046      |                   |            | 0.00          | 0                | 0.00          |
| IVC021           | On 19/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.16515      |                   |            | 0.00          | 0                | 0.00          |
| IVC022           | On 29/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.98052      |                   |            | 0.00          | 0                | 0.00          |
| IVC023           | On 19/09/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.02606      |                   |            | 0.00          | 0                | 0.00          |
| IVC024           | On 15/11/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.68842      |                   |            | 0.00          | 0                | 0.00          |
| IVC025           | On 26/02/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.48050      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC026           | On 26/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47538      |                   |            | 0.00          | 0                | 0.00          |
| IVF57U           | On 12/02/2015 | Spot Bond  | 100.00000 | 60.19303  |           | 100.00000    | 60.04230       |                   |            | 0.00          | 0                | 0.00          |
| JDC05U           | On 15/05/2014 | Spot Bond  | 100.00000 | 87.95181  |           | 100.00000    | 87.74038       |                   |            | 0.00          | 0                | 0.00          |
| JDC06U           | On 15/05/2014 | Spot Bond  | 100.00000 | 87.95181  |           | 100.00000    | 87.74038       |                   |            | 0.00          | 0                | 0.00          |
| JDG01            | On 30/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.11615      |                   |            | 0.00          | 0                | 0.00          |
| JDG02U           | On 22/01/2015 | Spot Bond  | 100.00000 | 63.46775  |           | 100.00000    | 63.31058       |                   |            | 0.00          | 0                | 0.00          |
| JDG03            | On 15/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.46676      |                   |            | 0.00          | 0                | 0.00          |
| JDG03U           | On 21/02/2016 | Spot Bond  | 100.00000 | 22.78048  |           | 100.00000    | 22.72343       |                   |            | 0.00          | 0                | 0.00          |
| JDG04            | On 15/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.35027      |                   |            | 0.00          | 0                | 0.00          |
| JDG07U           | On 14/11/2014 | Spot Bond  | 100.00000 | 56.60112  |           | 100.00000    | 56.45939       |                   |            | 0.00          | 0                | 0.00          |
| JDG08U           | On 28/11/2014 | Spot Bond  | 100.00000 | 57.87405  |           | 100.00000    | 57.72913       |                   |            | 0.00          | 0                | 0.00          |
| JDG09U           | On 29/01/2015 | Spot Bond  | 100.00000 | 62.31630  |           | 100.00000    | 62.16198       |                   |            | 0.00          | 0                | 0.00          |
| JDG10U           | On 29/01/2015 | Spot Bond  | 100.00000 | 59.49192  |           | 100.00000    | 59.37906       |                   |            | 0.00          | 0                | 0.00          |
| JDG11U           | On 04/02/2015 | Spot Bond  | 100.00000 | 61.73063  |           | 100.00000    | 61.57606       |                   |            | 0.00          | 0                | 0.00          |
| JDG12U           | On 18/03/2015 | Spot Bond  | 100.00000 | 55.74830  |           | 100.00000    | 55.61324       |                   |            | 0.00          | 0                | 0.00          |
| KCF03U           | On 30/10/2014 | Spot Bond  | 100.00000 | 58.00410  |           | 100.00000    | 57.81691       |                   |            | 0.00          | 0                | 0.00          |
| KSB007           | On 31/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.53525      |                   |            | 0.00          | 0                | 0.00          |
| KSB008           | On 01/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22943      |                   |            | 0.00          | 0                | 0.00          |
| KW01             | On 31/10/2027 | Spot Bond  | 8.93000   | 140.99531 |           | 8.93000      | 140.96129      |                   |            | 0.00          | 0                | 0.00          |
| LBK02            | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.32719      |                   |            | 0.00          | 0                | 0.00          |
| LBK03            | On 01/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14533      |                   |            | 0.00          | 0                | 0.00          |
| LBK05            | On 28/02/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49004      |                   |            | 0.00          | 0                | 0.00          |
| LBK06            | On 06/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.35106      |                   |            | 0.00          | 0                | 0.00          |
| LEW01            | On 31/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.05536      |                   |            | 0.00          | 0                | 0.00          |
| LGL02            | On 13/08/2017 | Spot Bond  | 9.39000   | 95.96039  |           | 9.39000      | 95.93607       |                   |            | 0.00          | 0                | 2,000,000.00  |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| LGL03            | On 03/04/2018 | Spot Bond  |     | 9.54000   | 68.74085  |           | 9.54000      | 93.58656       |                   |            | 0.00          | 0                | 0.00             |
| LGL04            | On 14/08/2020 | Spot Bond  |     | 10.00000  | 97.11973  |           | 10.00000     | 97.09356       |                   |            | 0.00          | 0                | 600,000.00       |
| LHL01            | On 13/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35064      |                   |            | 0.00          | 3,000,000,000    | 1,500,000,000.00 |
| LHL02            | On 13/12/2015 | Spot Bond  |     | 10.91000  | 102.67188 |           | 10.91000     | 102.64192      |                   |            | 0.00          | 0                | 1,040,000,000.00 |
| LHL03            | On 13/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.38257      |                   |            | 0.00          | 0                | 0.00             |
| LRFA1            | On 17/11/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.64726      |                   |            | 0.00          | 0                | 0.00             |
| LRFB1            | On 17/11/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.69144      |                   |            | 0.00          | 0                | 0.00             |
| LRFC1            | On 17/11/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.74436      |                   |            | 0.00          | 0                | 0.00             |
| LWCP01           | On 30/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88404      |                   |            | 0.00          | 0                | 0.00             |
| MAQ041           | On 09/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.13651      |                   |            | 0.00          | 0                | 0.00             |
| MAQ045           | On 02/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.88320       |                   |            | 0.00          | 0                | 0.00             |
| MAQ046           | On 23/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.57682       |                   |            | 0.00          | 0                | 0.00             |
| MAQ047           | On 15/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.19503       |                   |            | 0.00          | 0                | 0.00             |
| MAQ048           | On 06/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.28726      |                   |            | 0.00          | 0                | 0.00             |
| MAQ049           | On 06/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.83711       |                   |            | 0.00          | 0                | 0.00             |
| MAQ07U           | On 11/04/2014 | Spot Bond  |     | 100.00000 | 95.80052  |           | 100.00000    | 95.54974       |                   |            | 0.00          | 0                | 0.00             |
| MAQ08U           | On 11/12/2014 | Spot Bond  |     | 100.00000 | 61.03342  |           | 100.00000    | 60.91762       |                   |            | 0.00          | 0                | 0.00             |
| MAQ09U           | On 14/11/2014 | Spot Bond  |     | 100.00000 | 56.60112  |           | 100.00000    | 56.45939       |                   |            | 0.00          | 0                | 0.00             |
| MAQ0A1           | On 28/02/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.43904      |                   |            | 0.00          | 0                | 0.00             |
| MAQ12U           | On 12/12/2014 | Spot Bond  |     | 100.00000 | 52.96843  |           | 100.00000    | 52.84012       |                   |            | 0.00          | 0                | 0.00             |
| MAQ13U           | On 14/04/2014 | Spot Bond  |     | 100.00000 | 95.05208  |           | 100.00000    | 94.80519       |                   |            | 0.00          | 0                | 0.00             |
| MAQ15U           | On 02/04/2014 | Spot Bond  |     | 100.00000 | 98.11828  |           | 100.00000    | 97.85523       |                   |            | 0.00          | 0                | 0.00             |
| MAQ16U           | On 07/04/2014 | Spot Bond  |     | 100.00000 | 96.81698  |           | 100.00000    | 96.56085       |                   |            | 0.00          | 0                | 0.00             |
| MAQ17U           | On 29/04/2014 | Spot Bond  |     | 100.00000 | 91.47870  |           | 100.00000    | 91.25000       |                   |            | 0.00          | 0                | 0.00             |
| MAQ18U           | On 17/04/2014 | Spot Bond  |     | 100.00000 | 94.31525  |           | 100.00000    | 94.07216       |                   |            | 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  |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| MBC022           |        | On 17/04/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.66762       |                   |            | 0.00          | 0                | 0.00           |
| MBF019           |        | On 15/04/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.36944      |                   |            | 0.00          | 0                | 0.00           |
| MBF025           |        | On 26/05/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.55816      |                   |            | 0.00          | 0                | 0.00           |
| MBF027           |        | On 07/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.50706      |                   |            | 0.00          | 0                | 0.00           |
| MBF028           |        | On 16/04/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.15659      |                   |            | 0.00          | 0                | 0.00           |
| MBF029           |        | On 01/10/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.26092      |                   |            | 0.00          | 0                | 0.00           |
| MBF030           |        | On 01/10/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.93494      |                   |            | 0.00          | 0                | 0.00           |
| MBF032           |        | On 27/03/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.96824       |                   |            | 0.00          | 0                | 0.00           |
| MBF033           |        | On 28/03/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.28183      |                   |            | 0.00          | 0                | 0.00           |
| MBF034           |        | On 10/09/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.25574      |                   |            | 0.00          | 0                | 0.00           |
| MBF035           |        | On 10/12/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.58873      |                   |            | 0.00          | 0                | 0.00           |
| MBF036           |        | On 11/11/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.70055      |                   |            | 0.00          | 0                | 0.00           |
| MBF037           |        | On 11/11/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.75642      |                   |            | 0.00          | 0                | 0.00           |
| MBP21U           |        | On 11/04/2014 | Spot Bond | 100.00000 | 98.99787  |           | 100.00000    | 98.73871       |                   |            | 0.00          | 0                | 0.00           |
| MBP22U           |        | On 09/09/2014 | Spot Bond | 100.00000 | 78.63248  |           | 100.00000    | 78.40909       |                   |            | 0.00          | 0                | 0.00           |
| MBP23U           |        | On 13/02/2015 | Spot Bond | 100.00000 | 60.51607  |           | 100.00000    | 60.36453       |                   |            | 0.00          | 0                | 0.00           |
| MBP24U           |        | On 22/03/2016 | Spot Bond | 100.00000 | 21.17597  |           | 100.00000    | 21.12467       |                   |            | 0.00          | 0                | 0.00           |
| MBP25U           |        | On 22/03/2015 | Spot Bond | 100.00000 | 51.69915  |           | 100.00000    | 51.57391       |                   |            | 0.00          | 0                | 0.00           |
| MBSA01           |        | On 16/04/2019 | Spot Bond | 9.28000   | 103.01431 |           | 9.28000      | 102.98864      |                   |            | 0.00          | 0                | 140,400,000.00 |
| MCB3M            |        | On 13/12/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.25595      |                   |            | 0.00          | 0                | 0.00           |
| MCB5M            |        | On 13/12/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.23825      |                   |            | 0.00          | 0                | 0.00           |
| MCB6M            |        | On 13/01/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.72431      |                   |            | 0.00          | 0                | 0.00           |
| MEFSA1           |        | On 05/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.93137      |                   |            | 0.00          | 0                | 0.00           |
| MEFSA2           |        | On 05/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.95441      |                   |            | 0.00          | 0                | 0.00           |
| MEFSA3           |        | On 05/10/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 103.06960      |                   |            | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MEFSA4           | On 05/01/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.30969      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA6           | On 05/07/2026 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.38159      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB3           | On 05/10/2016 | Spot Bond  |     | 8.62500   | 99.69124  |           | 8.62500      | 103.95217      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB4           | On 05/01/2019 | Spot Bond  |     | 9.35000   | 101.99995 |           | 9.35000      | 101.97421      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB5           | On 05/01/2022 | Spot Bond  |     | 10.14500  | 101.46719 |           | 10.14500     | 101.43946      |                   |            | 0.00          | 0                | 0.00             |
| MET01            | On 15/12/2014 | Spot Bond  |     | 6.93500   | 104.15161 |           | 6.93500      | 104.13210      |                   |            | 0.00          | 0                | 0.00             |
| MFS1A1           | On 20/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.08601      |                   |            | 0.00          | 0                | 0.00             |
| MFS1A2           | On 20/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.08937      |                   |            | 0.00          | 0                | 0.00             |
| MFS1B            | On 20/09/2019 | Spot Bond  |     | 10.20000  | 100.36600 |           | 10.20000     | 100.34572      |                   |            | 0.00          | 0                | 0.00             |
| MGL01            | On 15/09/2015 | Spot Bond  |     | 7.91000   | 101.05340 |           | 7.91000      | 101.03211      |                   |            | 0.00          | 0                | 4,760,700,000.00 |
| MIIL01           | On 31/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.49736      |                   |            | 0.00          | 0                | 0.00             |
| MIIL02           | On 31/05/2017 | Spot Bond  |     | 9.55000   | 100.71883 |           | 9.55000      | 100.69302      |                   |            | 0.00          | 0                | 0.00             |
| MMIG01           | On 17/03/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.15703      |                   |            | 0.00          | 0                | 0.00             |
| MMIG02           | On 17/03/2026 | Spot Bond  |     | 10.02000  | 100.55031 |           | 10.02000     | 100.43582      |                   |            | 0.00          | 0                | 4,680,800,000.00 |
| MMS01U           | On 10/12/2016 | Spot Bond  |     | 100.00000 | 8.92984   |           | 100.00000    | 8.90821        |                   |            | 0.00          | 0                | 0.00             |
| MQB01            | On 31/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.47706      |                   |            | 0.00          | 0                | 0.00             |
| MQB02            | On 31/05/2017 | Spot Bond  |     | 9.25000   | 100.61431 |           | 9.25000      | 100.58932      |                   |            | 0.00          | 0                | 110,900,000.00   |
| MTN02            | On 13/07/2014 | Spot Bond  |     | 6.42000   | 103.11801 |           | 6.42000      | 103.10022      |                   |            | 0.00          | 0                | 5,000,000,000.00 |
| MTN03            | On 13/07/2015 | Spot Bond  |     | 8.01000   | 103.47684 |           | 8.01000      | 103.45438      |                   |            | 0.00          | 0                | 430,000,000.00   |
| MTN04            | On 13/07/2017 | Spot Bond  |     | 9.19000   | 104.61289 |           | 9.19000      | 104.58693      |                   |            | 0.00          | 0                | 20,800,000.00    |
| N4A211           | On 14/08/2020 | Spot Bond  |     | 100.89771 | 6.51262   |           | 100.89771    | 6.49618        |                   |            | 0.00          | 0                | 0.00             |
| N4A302           | On 14/08/2020 | Spot Bond  |     | 100.61875 | 6.59895   |           | 100.61875    | 6.58232        |                   |            | 0.00          | 0                | 0.00             |
| N4A305           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| N4A308           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| N4A311           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| N4A405           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.71820      |                   |            | 0.00          | 0                | 0.00             |
| N4A408           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.72981      |                   |            | 0.00          | 0                | 0.00             |
| N4A411           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.74036      |                   |            | 0.00          | 0                | 0.00             |
| N4A502           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.74547      |                   |            | 0.00          | 0                | 0.00             |
| N4B508           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.80916      |                   |            | 0.00          | 0                | 0.00             |
| N4C508           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.88316      |                   |            | 0.00          | 0                | 0.00             |
| N4D68U           |        | On 14/08/2020 | Spot Bond | 100.00000 | 0.41764   |           | 100.00000    | 0.41660        |                   |            | 0.00          | 0                | 0.00             |
| N4E68U           |        | On 14/08/2020 | Spot Bond | 100.00000 | 0.41764   |           | 100.00000    | 0.41660        |                   |            | 0.00          | 0                | 0.00             |
| NAM01            |        | On 19/11/2022 | Spot Bond | 9.46500   | 95.86793  |           | 9.46500      | 95.84344       |                   |            | 0.00          | 0                | 0.00             |
| NBK10A           |        | On 25/07/2016 | Spot Bond | 7.86000   | 99.13999  |           | 7.86000      | 99.11888       |                   |            | 0.00          | 0                | 0.00             |
| NBK10B           |        | On 21/04/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.08148      |                   |            | 0.00          | 0                | 0.00             |
| NBK11A           |        | On 28/11/2020 | Spot Bond | 9.72000   | 99.02150  |           | 9.72000      | 98.99554       |                   |            | 0.00          | 0                | 0.00             |
| NBK11B           |        | On 27/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.26322      |                   |            | 0.00          | 0                | 0.00             |
| NBK12A           |        | On 19/03/2021 | Spot Bond | 9.47000   | 99.72227  |           | 9.47000      | 99.69720       |                   |            | 0.00          | 0                | 0.00             |
| NBK12B           |        | On 20/02/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.69027      |                   |            | 0.00          | 0                | 0.00             |
| NBK13A           |        | On 19/03/2024 | Spot Bond | 9.81500   | 99.64763  |           | 9.81500      | 99.62169       |                   |            | 0.00          | 0                | 0.00             |
| NBK13B           |        | On 21/02/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.03485      |                   |            | 0.00          | 89,080,000       | 22,270,000.00    |
| NBK14B           |        | On 27/08/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.80903      |                   |            | 0.00          | 0                | 0.00             |
| NBK15B           |        | On 27/08/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.71448      |                   |            | 0.00          | 0                | 0.00             |
| NBK16B           |        | On 25/07/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.90645      |                   |            | 0.00          | 0                | 0.00             |
| NBK17B           |        | On 28/11/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.61802      |                   |            | 0.00          | 0                | 0.00             |
| NBK18B           |        | On 20/03/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.10641      |                   |            | 0.00          | 17,080,000,000   | 8,580,000,000.00 |
| NBK2A            |        | On 15/09/2015 | Spot Bond | 7.61000   | 104.32719 |           | 7.61000      | 104.30601      |                   |            | 0.00          | 0                | 690,000,000.00   |
| NBK2B            |        | On 15/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.44837      |                   |            | 0.00          | 0                | 0.00             |
| NBK3A            |        | On 09/09/2019 | Spot Bond | 9.18000   | 109.83393 |           | 9.18000      | 109.80715      |                   |            | 0.00          | 0                | 900,000.00       |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| NBK4             | On 28/10/2024 | Spot Bond  |     | 11.10500 | 32.77930  |           | 11.10500     | 32.76985       |                   |            | 0.00          | 0                | 0.00           |
| NBK6A            | On 19/04/2015 | Spot Bond  |     | 8.01000  | 105.86516 |           | 8.01000      | 105.84232      |                   |            | 0.00          | 0                | 950,000,000.00 |
| NBK6B            | On 19/04/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.19131      |                   |            | 0.00          | 0                | 0.00           |
| NBK7B            | On 19/04/2020 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.26092      |                   |            | 0.00          | 0                | 0.00           |
| NBK8A            | On 24/03/2014 | Spot Bond  |     | 7.89500  | 100.45879 |           | 7.89500      | 100.45878      |                   |            | 0.00          | 0                | 0.00           |
| NBK8B            | On 24/03/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| NBK9A            | On 23/03/2016 | Spot Bond  |     | 8.36000  | 101.87527 |           | 8.36000      | 101.85260      |                   |            | 0.00          | 0                | 0.00           |
| NBK9B            | On 23/03/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.01798      |                   |            | 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      | 100.58536      |                   |            | 0.00          | 0                | 0.00           |
| NCLN54           | On 31/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.87435       |                   |            | 0.00          | 0                | 0.00           |
| NCLN55           | On 07/04/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.51957      |                   |            | 0.00          | 0                | 0.00           |
| NCLN56           | On 15/04/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.35049      |                   |            | 0.00          | 0                | 0.00           |
| NCLN58           | On 01/06/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.44807      |                   |            | 0.00          | 0                | 0.00           |
| NCLN61           | On 30/11/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 88.61700       |                   |            | 0.00          | 0                | 0.00           |
| NCLN62           | On 02/12/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.42416      |                   |            | 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      | 101.03846      |                   |            | 0.00          | 0                | 0.00           |
| NCLN65           | On 25/01/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.13937      |                   |            | 0.00          | 0                | 0.00           |
| NCLN66           | On 29/01/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.00293      |                   |            | 0.00          | 0                | 0.00           |
| NCLN67           | On 13/07/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.44389      |                   |            | 0.00          | 0                | 0.00           |
| NCLN69           | On 27/05/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 84.80918       |                   |            | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NCLN73           | On 03/07/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.24774      |                   |            | 0.00          | 0                | 0.00          |
| NCLN74           | On 15/08/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.74510      |                   |            | 0.00          | 0                | 0.00          |
| NCLN75           | On 20/09/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.09369      |                   |            | 0.00          | 0                | 0.00          |
| NCLN76           | On 20/09/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.08834      |                   |            | 0.00          | 0                | 0.00          |
| NCLN77           | On 09/10/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.43027      |                   |            | 0.00          | 0                | 0.00          |
| NCLN78           | On 20/03/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.08504      |                   |            | 0.00          | 0                | 0.00          |
| NCLN79           | On 20/03/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.08974      |                   |            | 0.00          | 0                | 0.00          |
| NCLN80           | On 20/06/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.08968      |                   |            | 0.00          | 0                | 0.00          |
| NCLN81           | On 31/01/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.99481      |                   |            | 0.00          | 0                | 0.00          |
| NCLN82           | On 20/03/2024 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.10391      |                   |            | 0.00          | 0                | 0.00          |
| NCLN83           | On 20/03/2024 | Spot Bond  |     | 10.27500 | 104.23559 |           | 10.27500     | 102.37125      |                   |            | 0.00          | 0                | 0.00          |
| NCLN84           | On 20/03/2024 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.10325      |                   |            | 0.00          | 0                | 0.00          |
| NCLN85           | On 20/03/2024 | Spot Bond  |     | 10.31000 | 102.94847 |           | 10.31000     | 101.13832      |                   |            | 0.00          | 0                | 0.00          |
| NCLN87           | On 20/03/2024 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.10391      |                   |            | 0.00          | 0                | 0.00          |
| NCLN88           | On 20/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.09306      |                   |            | 0.00          | 0                | 0.00          |
| NCLN89           | On 20/03/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.39186      |                   |            | 0.00          | 0                | 0.00          |
| NED11            | On 17/09/2015 | Spot Bond  |     | 8.86000  | 102.52934 |           | 8.86000      | 102.50518      |                   |            | 0.00          | 0                | 0.00          |
| NED13            | On 25/07/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 103.63349      |                   |            | 0.00          | 0                | 0.00          |
| NED14            | On 29/11/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.54666      |                   |            | 0.00          | 0                | 0.00          |
| NED9             | On 06/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.20678      |                   |            | 0.00          | 0                | 0.00          |
| NEDH1A           | On 20/11/2018 | Spot Bond  |     | 12.64000 | 113.47516 |           | 12.64000     | 113.43675      |                   |            | 0.00          | 0                | 0.00          |
| NEDH1B           | On 20/11/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 110.82990      |                   |            | 0.00          | 0                | 0.00          |
| NET48            | On 03/06/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.68522      |                   |            | 0.00          | 0                | 0.00          |
| NHM001           | On 04/09/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.52580      |                   |            | 0.00          | 0                | 0.00          |
| NILB10           | On 08/12/2016 | Spot Bond  |     | 2.42000  | 161.15971 |           | 2.42000      | 161.13425      |                   |            | 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    |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| NMP20N           |        | On 24/07/2020 | Spot Bond | 9.25000  | 102.02324 |           | 9.25000      | 101.99776      |                   |            | 0.00               | 0                | 0.00             |
| NPL08            |        | On 10/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.26006      |                   |            | 0.00               | 0                | 0.00             |
| NPL09            |        | On 10/09/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.25250      |                   |            | 0.00               | 0                | 0.00             |
| NQ1A10           |        | On 22/05/2020 | Spot Bond | 9.88000  | 103.46894 |           | 9.88000      | 103.44058      |                   |            | 0.00               | 0                | 0.00             |
| NQ1A11           |        | On 22/05/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.54920      |                   |            | 0.00               | 0                | 0.00             |
| NQ1A12           |        | On 22/05/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.61064      |                   |            | 0.00               | 0                | 0.00             |
| NQ1A15           |        | On 22/05/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.52255      |                   |            | 0.00               | 0                | 0.00             |
| NQ1A16           |        | On 22/05/2048 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.51775      |                   |            | 0.00               | 0                | 0.00             |
| NQ1A17           |        | On 22/05/2050 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.53745      |                   |            | 0.00               | 0                | 0.00             |
| NQ1B10           |        | On 22/05/2020 | Spot Bond | 10.08000 | 103.47232 |           | 10.08000     | 103.98159      |                   |            | 0.00               | 0                | 0.00             |
| NQ1B11           |        | On 22/05/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.55719      |                   |            | 0.00               | 0                | 0.00             |
| NQ1B14           |        | On 22/05/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.53751      |                   |            | 0.00               | 0                | 0.00             |
| NQ1B15           |        | On 22/05/2050 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.54925      |                   |            | 0.00               | 0                | 0.00             |
| NQ1C10           |        | On 22/05/2020 | Spot Bond | 10.28000 | 103.47582 |           | 10.28000     | 103.44632      |                   |            | 0.00               | 0                | 0.00             |
| NQ1C11           |        | On 22/05/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.58866      |                   |            | 0.00               | 0                | 0.00             |
| NQ1C14           |        | On 22/05/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.56506      |                   |            | 0.00               | 0                | 0.00             |
| NQ1C15           |        | On 22/05/2050 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.55711      |                   |            | 0.00               | 0                | 0.00             |
| NQF1D5           |        | On 22/05/2020 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.70611      |                   |            | 0.00               | 0                | 0.00             |
| NQF1D6           |        | On 22/05/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.65835      |                   |            | 0.00               | 0                | 0.00             |
| NQF1D7           |        | On 22/05/2050 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.57284      |                   |            | 0.00               | 0                | 0.00             |
| NRA014           |        | On 30/04/2014 | Spot Bond | 7.36000  | 110.47035 |           | 7.36000      | 104.86378      |                   |            | 0.00               | 0                | 3,000,000,000.00 |
| NRA018           |        | On 30/11/2018 | Spot Bond | 9.02000  | 115.98844 |           | 9.02000      | 115.96033      |                   |            | 0.00               | 0                | 820,000,000.00   |
| NRA022           |        | On 31/10/2022 | Spot Bond | 9.40000  | 121.47303 |           | 9.40000      | 121.44221      |                   |            | 0.00               | 0                | 750,000,000.00   |
| NRA023           |        | On 31/05/2023 | Spot Bond | 2.31500  | 165.28504 |           | 2.31500      | 165.25941      |                   |            | 926,000,000,000.00 | 400,000,000      | 8,600,000,000.00 |
| NRA028           |        | On 30/11/2028 | Spot Bond | 9.61000  | 124.41708 |           | 9.61000      | 124.38500      |                   |            | 0.00               | 0                | 310,000,000.00   |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NTC10            | On 18/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.15277      |                   |            | 0.00          | 0                | 0.00          |
| NTC11            | On 18/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.12137      |                   |            | 0.00          | 0                | 0.00          |
| NTC12            | On 25/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.20378      |                   |            | 0.00          | 0                | 0.00          |
| NTC13            | On 31/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.02232      |                   |            | 0.00          | 0                | 0.00          |
| NTC15            | On 26/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.71980      |                   |            | 0.00          | 0                | 0.00          |
| NTC16            | On 22/03/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.01903      |                   |            | 0.00          | 0                | 0.00          |
| NTC17            | On 27/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.49039      |                   |            | 0.00          | 0                | 0.00          |
| NTC18            | On 27/02/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.50797      |                   |            | 0.00          | 0                | 0.00          |
| NYT101           | On 28/05/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.55664      |                   |            | 0.00          | 0                | 0.00          |
| NYT102           | On 28/05/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.70906      |                   |            | 0.00          | 0                | 0.00          |
| NYT13U           | On 28/05/2020 | Spot Bond  | 100.00000 |       | 16.48607  |           | 100.00000    | 16.44478       |                   |            | 0.00          | 0                | 0.00          |
| OCT1A1           | On 18/10/2015 | Spot Bond  | 100.00000 |       | 30.34127  |           | 100.00000    | 30.26614       |                   |            | 0.00          | 0                | 0.00          |
| OML01            | On 27/10/2015 | Spot Bond  | 7.14000   |       | 106.29254 |           | 7.14000      | 106.27206      |                   |            | 0.00          | 0                | 1,400,000.00  |
| OTCA2U           | On 31/07/2016 | Spot Bond  | 100.00000 |       | 15.36771  |           | 100.00000    | 15.32923       |                   |            | 0.00          | 0                | 0.00          |
| PBET01           | On 13/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.12000       |                   |            | 0.00          | 0                | 0.00          |
| PCF03            | On 06/04/2015 | Spot Bond  | 100.00000 |       | 46.87462  |           | 100.00000    | 46.75854       |                   |            | 0.00          | 0                | 0.00          |
| PMM10            | On 14/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.71925      |                   |            | 0.00          | 0                | 0.00          |
| PMM11            | On 23/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.96206      |                   |            | 0.00          | 0                | 0.00          |
| PMM12            | On 02/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.43543      |                   |            | 0.00          | 0                | 0.00          |
| PMM13            | On 06/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.36347      |                   |            | 0.00          | 0                | 0.00          |
| PNP15            | On 12/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.65656      |                   |            | 0.00          | 0                | 0.00          |
| PNP16            | On 22/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.52845      |                   |            | 0.00          | 0                | 0.00          |
| PPC001           | On 28/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.51976      |                   |            | 0.00          | 0                | 0.00          |
| PPC002           | On 31/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.24578      |                   |            | 0.00          | 0                | 0.00          |
| PR2A1F           | On 15/06/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.29511      |                   |            | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| PR2A1G           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.14303      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2A1H           | On 15/06/2036 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.14068      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2B1F           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.15583      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2B1G           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.14833      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2B1H           | On 15/06/2036 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.14345      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2C1F           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.16401      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2C1G           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.15471      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2C1H           | On 15/06/2036 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.14855      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2D1F           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.17304      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2D1G           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.16212      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2D1H           | On 15/06/2036 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.15449      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.93972      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A2           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.97074      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A3           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.98470      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1B1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.01572      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1C1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.14903      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1D1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.18002      |                   |                          | 0.00           | 0                 | 0.00          |
| PTH01            | On 30/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.13056      |                   |                          | 0.00           | 0                 | 0.00          |
| R009             | On 15/09/2014 | Spot Bond  | 6.91000 |       | 103.36465 |           | 6.91000      | 103.34570      |                   |                          | 0.00           | 0                 | 0.00          |
| R009P            | On 15/09/2014 | Spot Bond  | 6.79000 |       | 96.88207  |           | 6.79000      | 96.86461       |                   |                          | 0.00           | 0                 | 0.00          |
| R010P            | On 21/12/2025 | Spot Bond  | 8.35000 |       | 38.27789  |           | 8.35000      | 38.26928       |                   |                          | 0.00           | 0                 | 0.00          |
| R157             | On 15/09/2015 | Spot Bond  | 7.02500 |       | 109.29347 |           | 6.91000      | 109.44117      |                   | 2,763,456,565,000,000.00 | 93,374,600,000 | 57,288,735,600.00 |               |
| R158             | On 15/09/2015 | Spot Bond  | 6.91000 |       | 109.46138 |           | 6.91000      | 109.44117      |                   |                          | 0.00           | 0                 | 0.00          |
| R158P            | On 15/09/2015 | Spot Bond  | 6.81000 |       | 90.62431  |           | 6.81000      | 90.60782       |                   |                          | 0.00           | 0                 | 0.00          |
| R159             | On 15/09/2016 | Spot Bond  | 6.91000 |       | 115.12962 |           | 6.91000      | 115.10837      |                   |                          | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| R159P            | On 15/09/2016 | Spot Bond  | 6.74000 |       | 84.89614  | 6.74000   | 84.88085     |                |                   |                          | 0.00           | 0                 | 0.00          |
| R186             | On 21/12/2026 | Spot Bond  | 8.60000 |       | 117.24782 | 8.53000   | 117.81233    |                |                   | 7,321,505,080,000,000.00 | 51,337,800,000 | 56,288,899,900.00 |               |
| R187P            | On 21/12/2026 | Spot Bond  | 8.27000 |       | 35.61807  | 8.27000   | 35.61014     |                |                   |                          | 0.00           | 0                 | 0.00          |
| R188P            | On 21/12/2027 | Spot Bond  | 8.19000 |       | 33.19416  | 8.19000   | 33.18684     |                |                   |                          | 0.00           | 0                 | 0.00          |
| R197             | On 07/12/2023 | Spot Bond  | 1.90000 |       | 273.70437 | 1.91000   | 273.45207    |                |                   | 2,169,304,860,000.00     | 1,141,739,400  | 25,785,169,700.00 |               |
| R201             | On 21/12/2014 | Spot Bond  | 6.54000 |       | 103.83555 | 6.42000   | 103.90423    |                |                   | 167,424,000,000,000.00   | 25,600,000,000 | 00,507,000,000.00 |               |
| R202             | On 07/12/2033 | Spot Bond  | 2.12000 |       | 212.58044 | 2.12000   | 212.54861    |                |                   | 3,271,529,304,000.00     | 1,543,174,200  | 81,276,300,000.00 |               |
| R2023            | On 28/02/2023 | Spot Bond  | 8.48500 |       | 96.00005  | 8.41500   | 96.39919     |                |                   | 1,473,087,429,269,000.00 | 73,610,775,400 | 03,045,500,000.00 |               |
| R203             | On 15/09/2017 | Spot Bond  | 7.79500 |       | 101.60263 | 7.69000   | 101.89898    |                |                   | 3,653,812,710,000,000.00 | 68,738,000,000 | 93,415,600,000.00 |               |
| R2030            | On 31/01/2030 | Spot Bond  | 8.96500 |       | 93.09178  | 8.96500   | 93.06923     |                |                   | 1,482,782,312,000,000.00 | 65,396,800,000 | 84,214,999,900.00 |               |
| R2037            | On 31/01/2037 | Spot Bond  | 9.10000 |       | 95.51773  | 9.10000   | 95.49426     |                |                   | 2,070,750,500,000,000.00 | 27,555,000,000 | 00,615,000,000.00 |               |
| R204             | On 21/12/2018 | Spot Bond  | 8.02500 |       | 101.97131 | 7.93000   | 102.31874    |                |                   | 3,798,968,821,837,500.00 | 73,391,753,500 | 28,693,910,700.00 |               |
| R2048            | On 28/02/2048 | Spot Bond  | 9.19500 |       | 95.99590  | 9.19500   | 95.97246     |                |                   | 3,344,319,886,500,000.00 | 63,710,700,000 | 83,048,441,200.00 |               |
| R207             | On 15/01/2020 | Spot Bond  | 8.29000 |       | 96.66706  | 8.20000   | 97.04302     |                |                   | 2,729,140,435,533,000.00 | 29,208,737,700 | 22,119,362,200.00 |               |
| R208             | On 31/03/2021 | Spot Bond  | 8.40000 |       | 91.29612  | 8.32000   | 91.67159     |                |                   | 5,990,432,836,080,000.00 | 13,146,766,200 | 06,104,087,100.00 |               |
| R209             | On 31/03/2036 | Spot Bond  | 9.08500 |       | 73.12459  | 9.04000   | 73.44232     |                |                   | 7,973,932,492,702,000.00 | 77,703,081,200 | 54,680,171,900.00 |               |
| R210             | On 31/03/2028 | Spot Bond  | 2.05000 |       | 159.42075 | 2.05000   | 159.39718    |                |                   | 431,377,400,000.00       | 210,428,000    | 27,875,954,000.00 |               |
| R211             | On 31/01/2017 | Spot Bond  | 1.00000 |       | 126.38366 | 1.00000   | 126.36857    |                |                   | 7,445,800,000.00         | 7,445,800      | 24,303,722,900.00 |               |
| R212             | On 31/01/2022 | Spot Bond  | 1.87000 |       | 128.79742 | 1.87000   | 128.77898    |                |                   | 3,758,270,274,000.00     | 2,009,770,200  | 89,228,000,000.00 |               |
| R213             | On 28/02/2031 | Spot Bond  | 8.99000 |       | 83.34467  | 8.93500   | 83.73972     |                |                   | 1,281,630,154,076,000.00 | 42,561,752,400 | 00,742,559,800.00 |               |
| R214             | On 28/02/2041 | Spot Bond  | 9.12000 |       | 74.32439  | 9.12000   | 74.30639     |                |                   | 6,850,393,411,008,000.00 | 51,139,628,400 | 72,410,571,600.00 |               |
| R226C            | On 15/09/2014 | Spot Bond  | 6.39000 |       | 97.06035  | 6.39000   | 97.04386     |                |                   |                          | 0.00           | 0                 | 0.00          |
| R227C            | On 15/03/2015 | Spot Bond  | 6.97000 |       | 93.56956  | 6.97000   | 93.55214     |                |                   |                          | 0.00           | 0                 | 0.00          |
| R228C            | On 15/09/2015 | Spot Bond  | 6.81000 |       | 90.62431  | 6.81000   | 90.60782     |                |                   |                          | 0.00           | 0                 | 0.00          |
| R229C            | On 15/03/2016 | Spot Bond  | 6.73000 |       | 87.77387  | 6.73000   | 87.75808     |                |                   |                          | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R230C            | On 15/09/2016 | Spot Bond  | 6.74000 |       | 84.89614  |           | 6.74000      | 84.88085       |                   |            | 0.00          | 0                | 0.00          |
| R325C            | On 21/06/2014 | Spot Bond  | 6.47500 |       | 98.48010  |           | 6.47500      | 98.46290       |                   |            | 0.00          | 0                | 0.00          |
| R326C            | On 21/12/2014 | Spot Bond  | 6.42500 |       | 95.43405  |           | 6.42500      | 95.41747       |                   |            | 0.00          | 0                | 0.00          |
| R327C            | On 21/06/2015 | Spot Bond  | 6.88000 |       | 91.96055  |           | 6.88000      | 91.94346       |                   |            | 0.00          | 0                | 0.00          |
| R328C            | On 21/12/2015 | Spot Bond  | 6.75000 |       | 89.09688  |           | 6.75000      | 89.08063       |                   |            | 0.00          | 0                | 0.00          |
| R329C            | On 21/06/2016 | Spot Bond  | 6.73000 |       | 86.22538  |           | 6.73000      | 86.20970       |                   |            | 0.00          | 0                | 0.00          |
| R330C            | On 21/12/2016 | Spot Bond  | 6.79000 |       | 83.28585  |           | 6.79000      | 83.27057       |                   |            | 0.00          | 0                | 0.00          |
| R331C            | On 21/06/2017 | Spot Bond  | 7.66500 |       | 78.37769  |           | 7.66500      | 78.36149       |                   |            | 0.00          | 0                | 0.00          |
| R332C            | On 21/12/2017 | Spot Bond  | 7.71500 |       | 75.34896  |           | 7.71500      | 75.33330       |                   |            | 0.00          | 0                | 0.00          |
| R333C            | On 21/06/2018 | Spot Bond  | 7.93500 |       | 71.90213  |           | 7.93500      | 71.88676       |                   |            | 0.00          | 0                | 0.00          |
| R334C            | On 21/12/2018 | Spot Bond  | 7.91500 |       | 69.22136  |           | 7.91500      | 69.20660       |                   |            | 0.00          | 0                | 0.00          |
| R335C            | On 21/06/2019 | Spot Bond  | 7.89500 |       | 66.65336  |           | 7.89500      | 66.63918       |                   |            | 0.00          | 0                | 0.00          |
| R336C            | On 21/12/2019 | Spot Bond  | 7.88500 |       | 64.15755  |           | 7.88500      | 64.14392       |                   |            | 0.00          | 0                | 0.00          |
| R337C            | On 21/06/2020 | Spot Bond  | 8.16000 |       | 60.71425  |           | 8.16000      | 60.70091       |                   |            | 0.00          | 0                | 0.00          |
| R338C            | On 21/12/2020 | Spot Bond  | 8.14000 |       | 58.40981  |           | 8.14000      | 58.39701       |                   |            | 0.00          | 0                | 0.00          |
| R339C            | On 21/06/2021 | Spot Bond  | 8.24000 |       | 55.73655  |           | 8.24000      | 55.72418       |                   |            | 0.00          | 0                | 0.00          |
| R340C            | On 21/12/2021 | Spot Bond  | 8.21000 |       | 53.65057  |           | 8.21000      | 53.63872       |                   |            | 0.00          | 0                | 0.00          |
| R341C            | On 21/06/2022 | Spot Bond  | 8.18000 |       | 51.65757  |           | 8.18000      | 51.64619       |                   |            | 0.00          | 0                | 0.00          |
| R342C            | On 21/12/2022 | Spot Bond  | 8.15000 |       | 49.75296  |           | 8.15000      | 49.74204       |                   |            | 0.00          | 0                | 0.00          |
| R343C            | On 21/06/2023 | Spot Bond  | 8.11000 |       | 47.97498  |           | 8.11000      | 47.96450       |                   |            | 0.00          | 0                | 0.00          |
| R344C            | On 21/12/2023 | Spot Bond  | 8.07000 |       | 46.27835  |           | 8.07000      | 46.26829       |                   |            | 0.00          | 0                | 0.00          |
| R345C            | On 21/06/2024 | Spot Bond  | 8.47000 |       | 42.76788  |           | 8.47000      | 42.75813       |                   |            | 0.00          | 0                | 0.00          |
| R346C            | On 21/12/2024 | Spot Bond  | 8.43000 |       | 41.19970  |           | 8.43000      | 41.19036       |                   |            | 0.00          | 0                | 0.00          |
| R347C            | On 21/06/2025 | Spot Bond  | 8.39000 |       | 39.70429  |           | 8.39000      | 39.69533       |                   |            | 0.00          | 0                | 0.00          |
| R348C            | On 21/12/2025 | Spot Bond  | 8.35000 |       | 38.27789  |           | 8.35000      | 38.26928       |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| R349C            | On 21/06/2026 | Spot Bond  | 8.31000   |       | 36.91693  |           | 8.31000      | 36.90867       |                   |                          | 0.00           | 0                 | 0.00          |
| R350C            | On 21/12/2026 | Spot Bond  | 8.27000   |       | 35.61807  |           | 8.27000      | 35.61014       |                   |                          | 0.00           | 0                 | 0.00          |
| R351C            | On 21/06/2027 | Spot Bond  | 8.23000   |       | 34.37814  |           | 8.23000      | 34.37052       |                   |                          | 0.00           | 0                 | 0.00          |
| R352C            | On 21/12/2027 | Spot Bond  | 8.19000   |       | 33.19416  |           | 8.19000      | 33.18684       |                   |                          | 0.00           | 0                 | 0.00          |
| RCSB03           | On 15/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.66463      |                   |                          | 0.00           | 0                 | 0.00          |
| RCSB04           | On 25/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.63863      |                   |                          | 0.00           | 0                 | 0.00          |
| RCSB05           | On 12/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.69584      |                   |                          | 0.00           | 0                 | 0.00          |
| RCSB06           | On 17/01/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.50292      |                   |                          | 0.00           | 0                 | 0.00          |
| RCSB1U           | On 30/04/2017 | Spot Bond  | 100.00000 |       | 13.97708  |           | 100.00000    | 13.94208       |                   |                          | 0.00           | 0                 | 0.00          |
| RCSB2U           | On 24/07/2017 | Spot Bond  | 100.00000 |       | 6.39519   |           | 100.00000    | 6.37935        |                   |                          | 0.00           | 0                 | 0.00          |
| RCSB3U           | On 17/03/2017 | Spot Bond  | 100.00000 |       | 17.39819  |           | 100.00000    | 17.35604       |                   |                          | 0.00           | 0                 | 0.00          |
| RCSC14           | On 06/06/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.36698      |                   |                          | 0.00           | 0                 | 0.00          |
| RDFB01           | On 30/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.88893       |                   |                          | 0.00           | 0                 | 0.00          |
| RDFB02           | On 11/03/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.28227      |                   |                          | 0.00           | 0                 | 0.00          |
| RDFB03           | On 22/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.66051      |                   |                          | 0.00           | 0                 | 0.00          |
| RDFC08           | On 21/03/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| RDFC11           | On 14/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.63095      |                   |                          | 0.00           | 0                 | 0.00          |
| RDFC12           | On 14/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.69527      |                   |                          | 0.00           | 0                 | 0.00          |
| RDFC13           | On 24/03/2015 | Spot Bond  | 100.00000 |       | 54.57510  |           | 100.00000    | 54.44289       |                   | 5,820,000,000,000,000.00 | 58,200,000,000 | 58,200,000,000.00 |               |
| RES06            | On 18/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.15634      |                   |                          | 0.00           | 0                 | 0.00          |
| RES12            | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.64315      |                   |                          | 0.00           | 0                 | 0.00          |
| RES15            | On 12/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.38568      |                   |                          | 0.00           | 0                 | 0.00          |
| RES18            | On 05/02/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.97106      |                   |                          | 0.00           | 0                 | 0.00          |
| RES24            | On 09/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.29911      |                   |                          | 0.00           | 0                 | 0.00          |
| RES25            | On 03/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.30145      |                   |                          | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RES27            | On 21/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.12917      |                   |            | 0.00          | 0                | 0.00          |
| RES28            | On 08/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.09708      |                   |            | 0.00          | 0                | 0.00          |
| RES29            | On 28/11/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.48469      |                   |            | 0.00          | 0                | 0.00          |
| RES30            | On 07/03/2021 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.36352      |                   |            | 0.00          | 0                | 0.00          |
| RESB01           | On 03/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42358      |                   |            | 0.00          | 0                | 0.00          |
| RMBI06           | On 24/07/2038 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| RP004            | On 25/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.31166      |                   |            | 0.00          | 0                | 0.00          |
| RP005            | On 31/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.81582       |                   |            | 0.00          | 0                | 0.00          |
| RP006            | On 30/04/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.70649      |                   |            | 0.00          | 0                | 0.00          |
| RP007            | On 30/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.52896      |                   |            | 0.00          | 0                | 0.00          |
| RP008            | On 30/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.52896      |                   |            | 0.00          | 0                | 0.00          |
| RP013            | On 27/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.94306       |                   |            | 0.00          | 0                | 0.00          |
| RP014            | On 27/09/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.93626       |                   |            | 0.00          | 0                | 0.00          |
| RP016            | On 10/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.41948      |                   |            | 0.00          | 0                | 0.00          |
| RP018            | On 12/02/2020 | Spot Bond  |     | 12.35000  | 103.92616 |           | 12.35000     | 103.89176      |                   |            | 0.00          | 0                | 0.00          |
| RP019            | On 08/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35183      |                   |            | 0.00          | 0                | 0.00          |
| RP020            | On 12/02/2020 | Spot Bond  |     | 100.00000 | 13.82688  |           | 100.00000    | 13.79226       |                   |            | 0.00          | 0                | 0.00          |
| RP021            | On 10/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.32898      |                   |            | 0.00          | 0                | 0.00          |
| RP022            | On 15/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.77065      |                   |            | 0.00          | 0                | 0.00          |
| RP024            | On 13/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.42044      |                   |            | 0.00          | 0                | 0.00          |
| RP025            | On 21/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.25795      |                   |            | 0.00          | 0                | 0.00          |
| RPG02            | On 25/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.66111      |                   |            | 0.00          | 0                | 0.00          |
| RPP01U           | On 31/08/2018 | Spot Bond  |     | 100.00000 | 2.40004   |           | 100.00000    | 2.39416        |                   |            | 0.00          | 0                | 0.00          |
| RPP04U           | On 07/10/2016 | Spot Bond  |     | 100.00000 | 10.42266  |           | 100.00000    | 10.39685       |                   |            | 0.00          | 0                | 0.00          |
| RPP07U           | On 31/01/2016 | Spot Bond  |     | 100.00000 | 24.01205  |           | 100.00000    | 23.95192       |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------|---------------|------------------|------------------|
| RPP08U           | On 30/04/2020 | Spot Bond  | 100.00000 |       | 14.02243  | 100.00000 | 14.00526     |                |                   |                    | 0.00          | 0                | 0.00             |
| RPP09U           | On 21/11/2016 | Spot Bond  | 100.00000 |       | 19.20279  | 100.00000 | 19.15470     |                |                   |                    | 0.00          | 0                | 0.00             |
| RPS001           | On 16/11/2022 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 105.19698    |                |                   |                    | 0.00          | 0                | 0.00             |
| RPS002           | On 30/04/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.31022    |                |                   |                    | 0.00          | 0                | 0.00             |
| RW21             | On 21/04/2021 | Spot Bond  | 9.62000   |       | 106.02454 | 9.62000   | 105.99718    |                |                   |                    | 0.00          | 0                | 590,000,000.00   |
| RW23             | On 10/12/2023 | Spot Bond  | 9.66500   |       | 91.96976  | 9.66500   | 101.75338    |                |                   |                    | 0.00          | 0                | 0.00             |
| RW28             | On 10/12/2028 | Spot Bond  | 10.08500  |       | 86.49464  | 10.08500  | 104.13792    |                |                   |                    | 0.00          | 0                | 0.00             |
| SBC2             | On 28/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 97.59790     |                |                   |                    | 0.00          | 0                | 0.00             |
| SBK12            | On 24/11/2016 | Spot Bond  | 8.16000   |       | 109.87600 | 8.16000   | 109.85172    |                |                   | 816,000,000,000.00 | 100,000,000   | 1,650,000,000.00 |                  |
| SBK13            | On 24/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.62187    |                |                   |                    | 0.00          | 0                | 0.00             |
| SBK14            | On 01/12/2017 | Spot Bond  | 9.74000   |       | 102.78239 | 9.74000   | 102.75554    |                |                   |                    | 0.00          | 0                | 1,350,000,000.00 |
| SBK15            | On 23/01/2022 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.17400    |                |                   |                    | 0.00          | 0                | 0.00             |
| SBK16            | On 15/03/2023 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.17107    |                |                   |                    | 0.00          | 0                | 900,000,000.00   |
| SBK17            | On 30/07/2024 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.17042    |                |                   |                    | 0.00          | 0                | 100,000,000.00   |
| SBK18            | On 24/10/2020 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.21007    |                |                   |                    | 0.00          | 0                | 0.00             |
| SBK19            | On 24/10/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.18582    |                |                   |                    | 0.00          | 0                | 0.00             |
| SBK7             | On 24/05/2015 | Spot Bond  | 8.01000   |       | 104.99008 | 8.01000   | 104.96731    |                |                   |                    | 0.00          | 0                | 1,070,000,000.00 |
| SBK9             | On 10/04/2018 | Spot Bond  | 9.53000   |       | 100.12846 | 9.53000   | 100.10285    |                |                   |                    | 0.00          | 0                | 390,000,000.00   |
| SBK111           | On 09/04/2014 | Spot Bond  | 2.60000   |       | 130.17102 | 2.60000   | 130.15025    |                |                   |                    | 0.00          | 0                | 0.00             |
| SBN27            | On 15/09/2015 | Spot Bond  | 8.37000   |       | 107.35599 | 8.37000   | 107.33207    |                |                   |                    | 0.00          | 0                | 0.00             |
| SBN29            | On 15/09/2015 | Spot Bond  | 8.23000   |       | 107.55542 | 8.23000   | 107.53184    |                |                   |                    | 0.00          | 0                | 0.00             |
| SBN31            | On 15/09/2015 | Spot Bond  | 8.16000   |       | 107.65532 | 8.16000   | 107.63192    |                |                   |                    | 0.00          | 0                | 0.00             |
| SBN33            | On 15/09/2017 | Spot Bond  | 9.09000   |       | 97.78863  | 9.09000   | 97.76502     |                |                   |                    | 0.00          | 0                | 0.00             |
| SBN34            | On 15/09/2015 | Spot Bond  | 8.30500   |       | 107.44852 | 8.30500   | 107.42476    |                |                   |                    | 0.00          | 0                | 0.00             |
| SBN35            | On 15/09/2015 | Spot Bond  | 8.27000   |       | 107.49838 | 8.27000   | 107.47471    |                |                   |                    | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SBN45            | On 15/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.15477      |                   |            | 0.00          | 0                | 0.00             |
| SBN49            | On 02/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.30735      |                   |            | 0.00          | 0                | 0.00             |
| SBN50            | On 23/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.02314      |                   |            | 0.00          | 0                | 0.00             |
| SBN51            | On 03/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.82293       |                   |            | 0.00          | 0                | 0.00             |
| SBS13            | On 22/09/2017 | Spot Bond  |     | 8.74000   | 100.56713 |           | 8.74000      | 100.54376      |                   |            | 0.00          | 0                | 0.00             |
| SBS15            | On 26/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.40195      |                   |            | 0.00          | 0                | 0.00             |
| SBS16            | On 22/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.01843      |                   |            | 0.00          | 0                | 0.00             |
| SBS18            | On 23/06/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 104.11587      |                   |            | 0.00          | 0                | 0.00             |
| SBS19            | On 23/06/2021 | Spot Bond  |     | 9.47000   | 106.23359 |           | 9.47000      | 106.20659      |                   |            | 0.00          | 0                | 0.00             |
| SBS20            | On 15/05/2026 | Spot Bond  |     | 10.18000  | 102.71746 |           | 10.18000     | 102.68928      |                   |            | 0.00          | 0                | 0.00             |
| SBS21            | On 15/05/2026 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.77614      |                   |            | 0.00          | 0                | 0.00             |
| SBS22            | On 24/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.20045      |                   |            | 0.00          | 0                | 0.00             |
| SBS23            | On 23/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.83523      |                   |            | 0.00          | 0                | 0.00             |
| SBS24            | On 24/05/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.31724      |                   |            | 0.00          | 0                | 0.00             |
| SBS25            | On 24/05/2019 | Spot Bond  |     | 9.03000   | 102.31894 |           | 9.03000      | 102.29398      |                   |            | 0.00          | 0                | 911,000,000.00   |
| SBS26U           | On 28/02/2017 | Spot Bond  |     | 100.00000 | 9.30566   |           | 100.00000    | 9.28484        |                   |            | 0.00          | 0                | 0.00             |
| SBS27            | On 20/02/2024 | Spot Bond  |     | 10.01500  | 101.64480 |           | 10.01500     | 101.61735      |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| SBS3             | On 25/05/2026 | Spot Bond  |     | 9.23000   | 95.28401  |           | 9.23000      | 95.26026       |                   |            | 0.00          | 0                | 0.00             |
| SBS4             | On 16/11/2021 | Spot Bond  |     | 10.02000  | 95.60935  |           | 10.02000     | 95.58353       |                   |            | 0.00          | 0                | 0.00             |
| SBS9             | On 07/07/2016 | Spot Bond  |     | 8.09000   | 109.25401 |           | 8.09000      | 109.23008      |                   |            | 0.00          | 0                | 0.00             |
| SBSI11           | On 07/12/2023 | Spot Bond  |     | 2.44000   | 127.93335 |           | 2.44000      | 262.44774      |                   |            | 0.00          | 0                | 0.00             |
| SBSI12           | On 31/01/2017 | Spot Bond  |     | 1.70000   | 102.58892 |           | 1.70000      | 123.96291      |                   |            | 0.00          | 0                | 100,000,000.00   |
| SCM107           | On 15/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.26000      |                   |            | 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             |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| 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 |       | 8.82220   | 100.00000 | 8.80083      |                |                   |            | 0.00          | 0                | 0.00             |
| SHI02            | On 01/10/2021 | Spot Bond  | 0.00000   |       | 156.65360 | 0.00000   | 82.63494     |                |                   |            | 0.00          | 0                | 0.00             |
| SHI05            | On 31/01/2017 | Spot Bond  | 2.27000   |       | 108.81424 | 2.27000   | 122.04455    |                |                   |            | 0.00          | 0                | 0.00             |
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   |       | 103.10495 | 6.50000   | 103.08683    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS01            | On 15/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.15134    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS03            | On 29/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.88412     |                |                   |            | 0.00          | 0                | 0.00             |
| SHS04            | On 29/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.50629    |                |                   |            | 0.00          | 200,000,000      | 200,000,000.00   |
| SHS05            | On 29/06/2017 | Spot Bond  | 9.72000   |       | 99.40902  | 9.72000   | 99.38310     |                |                   |            | 0.00          | 0                | 0.00             |
| SHS06            | On 12/12/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.22157    |                |                   |            | 0.00          | 24,880,000       | 57,470,000.00    |
| SHS07            | On 10/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.36937    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS08            | On 21/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.01971    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS09            | On 21/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.01693    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS10            | On 28/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.84824    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS11U           | On 19/11/2016 | Spot Bond  | 100.00000 |       | 9.37779   | 100.00000 | 9.35431      |                |                   |            | 0.00          | 0                | 0.00             |
| SHS12            | On 12/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.26190    |                |                   |            | 0.00          | 0                | 0.00             |
| SLI2             | On 15/08/2016 | Spot Bond  | 8.21000   |       | 104.07192 | 8.21000   | 104.04879    |                |                   |            | 0.00          | 0                | 1,740,000,000.00 |
| SLI3             | On 15/08/2023 | Spot Bond  | 9.53000   |       | 95.84365  | 9.53000   | 97.97194     |                |                   |            | 0.00          | 0                | 0.00             |
| SNT01            | On 15/09/2017 | Spot Bond  | 9.04000   |       | 97.93257  | 9.04000   | 97.90904     |                |                   |            | 0.00          | 0                | 1,860,000,000.00 |
| SPDA1            | On 21/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.66165    |                |                   |            | 0.00          | 0                | 0.00             |
| SPDA2            | On 21/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.61890    |                |                   |            | 0.00          | 0                | 0.00             |
| SPDA3            | On 21/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.73858    |                |                   |            | 0.00          | 0                | 0.00             |
| SPDA4            | On 21/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.62330    |                |                   |            | 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    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| SPG001           | On 31/10/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.08708      |                   |            | 0.00                 | 0                | 0.00             |
| SSA01            | On 28/06/2016 | Spot Bond  | 8.79000  |       | 103.98951 |           | 8.79000      | 103.96494      |                   |            | 0.00                 | 0                | 0.00             |
| SSA02            | On 20/04/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.38237      |                   |            | 0.00                 | 0                | 0.00             |
| SSA04            | On 16/04/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.52190      |                   |            | 0.00                 | 0                | 0.00             |
| SSA05            | On 16/04/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.23074      |                   |            | 0.00                 | 0                | 0.00             |
| SSA06            | On 16/04/2020 | Spot Bond  | 10.00000 |       | 94.89690  |           | 10.00000     | 94.87147       |                   |            | 5,700,000,000,000.00 | 570,000,000      | 2,970,000,000.00 |
| SSN001           | On 01/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.45697      |                   |            | 0.00                 | 0                | 0.00             |
| SSN002           | On 26/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.97932       |                   |            | 0.00                 | 0                | 0.00             |
| SSN003           | On 25/04/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.07730      |                   |            | 0.00                 | 0                | 0.00             |
| SSN004           | On 31/03/2021 | Spot Bond  | 9.92800  |       | 84.12275  |           | 9.92800      | 84.10036       |                   |            | 0.00                 | 0                | 0.00             |
| SSN005           | On 31/03/2021 | Spot Bond  | 9.99000  |       | 83.84672  |           | 9.99000      | 83.82427       |                   |            | 0.00                 | 0                | 0.00             |
| SSN006           | On 21/12/2014 | Spot Bond  | 7.66500  |       | 103.02850 |           | 7.66500      | 103.00720      |                   |            | 0.00                 | 0                | 0.00             |
| SSN007           | On 15/01/2020 | Spot Bond  | 9.46000  |       | 91.67931  |           | 9.46000      | 91.65590       |                   |            | 0.00                 | 0                | 0.00             |
| SSN008           | On 18/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.14519      |                   |            | 0.00                 | 0                | 0.00             |
| SSN009           | On 15/09/2017 | Spot Bond  | 8.87000  |       | 98.42391  |           | 8.87000      | 98.40071       |                   |            | 0.00                 | 0                | 0.00             |
| SSN011           | On 31/01/2025 | Spot Bond  | 2.66500  |       | 101.97598 |           | 2.66500      | 102.34800      |                   |            | 0.00                 | 0                | 0.00             |
| SSN012           | On 21/12/2018 | Spot Bond  | 8.88000  |       | 98.72153  |           | 8.88000      | 98.69797       |                   |            | 0.00                 | 0                | 0.00             |
| SSN013           | On 19/07/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.72359      |                   |            | 0.00                 | 0                | 0.00             |
| SSN015           | On 26/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.69040      |                   |            | 0.00                 | 0                | 0.00             |
| SSN016           | On 26/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.54255      |                   |            | 0.00                 | 0                | 0.00             |
| SSN017           | On 21/12/2026 | Spot Bond  | 9.95000  |       | 106.63181 |           | 9.95000      | 106.60337      |                   |            | 0.00                 | 0                | 0.00             |
| SSN018           | On 02/09/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.40387      |                   |            | 0.00                 | 0                | 0.00             |
| SSN019           | On 04/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.75019       |                   |            | 0.00                 | 0                | 0.00             |
| SSN020           | On 18/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.13781      |                   |            | 0.00                 | 0                | 0.00             |
| SSN021           | On 28/02/2031 | Spot Bond  | 10.16500 |       | 75.15917  |           | 10.16500     | 75.13892       |                   |            | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SSN022           | On 04/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.43166      |                   |            | 0.00          | 0                | 0.00             |
| SSN023           | On 16/01/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.09153      |                   |            | 0.00          | 0                | 0.00             |
| SSN024           | On 21/01/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.17030      |                   |            | 0.00          | 0                | 0.00             |
| SSN025           | On 04/03/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| SY1046           | On 23/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.57125       |                   |            | 0.00          | 0                | 0.00             |
| SY1047           | On 30/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.46735       |                   |            | 0.00          | 0                | 0.00             |
| SY1048           | On 30/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.46752       |                   |            | 0.00          | 0                | 0.00             |
| SY1049           | On 05/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.34348       |                   |            | 0.00          | 2,400,000,000    | 1,200,000,000.00 |
| SY1050           | On 13/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.21725       |                   |            | 0.00          | 0                | 0.00             |
| SY1051           | On 14/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.20125       |                   |            | 0.00          | 0                | 0.00             |
| SY1052           | On 16/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.16856       |                   |            | 0.00          | 0                | 0.00             |
| SY1053           | On 16/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.16972       |                   |            | 0.00          | 0                | 0.00             |
| SY1054           | On 20/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.10420       |                   |            | 0.00          | 0                | 0.00             |
| SY1056           | On 22/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.07081       |                   |            | 0.00          | 0                | 0.00             |
| SY1057           | On 27/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.98143       |                   |            | 0.00          | 0                | 0.00             |
| SY1058           | On 03/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.85623       |                   |            | 0.00          | 0                | 0.00             |
| SY1060           | On 07/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.79164       |                   |            | 0.00          | 0                | 0.00             |
| SY1062           | On 11/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.72773       |                   |            | 0.00          | 0                | 0.00             |
| SY1063           | On 10/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.76007       |                   |            | 0.00          | 0                | 0.00             |
| SY1065           | On 17/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.63337       |                   |            | 0.00          | 0                | 0.00             |
| SY1066           | On 17/04/2014 | Spot Bond  |     | 100.00000 | 94.31525  |           | 100.00000    | 94.07216       |                   |            | 0.00          | 0                | 0.00             |
| SY1067           | On 18/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.61565       |                   |            | 0.00          | 0                | 0.00             |
| SY1068           | On 16/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.64599       |                   |            | 0.00          | 0                | 0.00             |
| SZ18             | On 30/09/2015 | Spot Bond  |     | 7.37000   | 113.29818 |           | 7.37000      | 107.03311      |                   |            | 0.00          | 0                | 280,000,000.00   |
| SZ25             | On 30/09/2025 | Spot Bond  |     | 9.13000   | 103.45918 |           | 9.13000      | 98.94043       |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| T018             | On 15/07/2014 | Spot Bond  | 100.00000 |       | 80.80225  | 100.00000 | 80.63286     |                |                   |                          | 0.00           | 0                 | 0.00          |
| TF105U           | On 25/10/2014 | Spot Bond  | 100.00000 |       | 62.68257  | 100.00000 | 62.52734     |                |                   |                          | 0.00           | 0                 | 0.00          |
| TF108U           | On 22/02/2016 | Spot Bond  | 100.00000 |       | 27.80388  | 100.00000 | 27.73426     |                |                   |                          | 0.00           | 0                 | 0.00          |
| TFS06            | On 20/03/2014 | Spot Bond  | 7.23000   |       | 100.76473 | 7.23000   | 100.76472    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TFS110           | On 18/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.03422    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TFS112           | On 02/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.89651    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TFS116           | On 18/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.57445    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TFS117           | On 02/09/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.40619    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TFS119           | On 25/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.55286     |                |                   |                          | 0.00           | 0                 | 0.00          |
| TFS120           | On 21/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 98.69812     |                |                   |                          | 0.00           | 0                 | 0.00          |
| TFS121           | On 20/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.52004    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TFS122           | On 20/03/2017 | Spot Bond  | 100.00000 |       | 14.72143  | 100.00000 | 14.68576     |                |                   | 3,260,000,000,000,000.00 | 32,600,000,000 | 40,800,000,000.00 |               |
| TFS123           | On 20/03/2019 | Spot Bond  | 100.00000 |       | 8.28753   | 100.00000 | 8.26745      |                |                   | 2,400,000,000,000,000.00 | 24,000,000,000 | 59,200,000,000.00 |               |
| TFS124           | On 18/06/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 98.64721     |                |                   |                          | 0.00           | 0                 | 0.00          |
| TFS83            | On 28/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.89228    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TFS84            | On 28/07/2016 | Spot Bond  | 8.16000   |       | 102.48180 | 8.16000   | 102.45916    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TH10A1           | On 18/10/2038 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.10851    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TH10A2           | On 18/10/2038 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.14321    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TH10A3           | On 18/07/2017 | Spot Bond  | 7.83000   |       | 101.43170 | 7.83000   | 101.41019    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TH10A4           | On 18/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.08941    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TH10A5           | On 18/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.13279    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TH10A6           | On 18/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.08632    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TH10A7           | On 18/10/2038 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.08941    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TH10A8           | On 18/10/2038 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.13279    |                |                   |                          | 0.00           | 0                 | 0.00          |
| TH10A9           | On 18/07/2017 | Spot Bond  | 7.16000   |       | 79.19965  | 7.16000   | 101.29085    |                |                   |                          | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH10B1           | On 18/10/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.21779      |                   |            | 0.00          | 0                | 0.00          |
| TH10B2           | On 18/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.21085      |                   |            | 0.00          | 0                | 0.00          |
| TH10C1           | On 18/10/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.37719      |                   |            | 0.00          | 0                | 0.00          |
| TH10C2           | On 18/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.35468      |                   |            | 0.00          | 0                | 0.00          |
| TH10D1           | On 18/10/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.03322      |                   |            | 0.00          | 0                | 0.00          |
| TH10D2           | On 18/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.95573      |                   |            | 0.00          | 0                | 0.00          |
| TH11A1           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.08768      |                   |            | 0.00          | 0                | 0.00          |
| TH11A2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.14321      |                   |            | 0.00          | 0                | 0.00          |
| TH11A3           | On 18/07/2018 | Spot Bond  |     | 8.73000   | 101.59407 |           | 8.73000      | 101.45030      |                   |            | 0.00          | 0                | 0.00          |
| TH11A4           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.08247      |                   |            | 0.00          | 0                | 0.00          |
| TH11A5           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.13279      |                   |            | 0.00          | 0                | 0.00          |
| TH11A6           | On 18/07/2041 | Spot Bond  |     | 9.40000   | 89.78835  |           | 9.40000      | 97.17025       |                   |            | 0.00          | 0                | 0.00          |
| TH11B1           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.22126      |                   |            | 0.00          | 0                | 0.00          |
| TH11B2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.20218      |                   |            | 0.00          | 0                | 0.00          |
| TH11C1           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.37373      |                   |            | 0.00          | 0                | 0.00          |
| TH11C2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.36680      |                   |            | 0.00          | 0                | 0.00          |
| TH11D1           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.91266      |                   |            | 0.00          | 0                | 0.00          |
| TH11D2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.91955      |                   |            | 0.00          | 0                | 0.00          |
| TH9A10           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.14775      |                   |            | 0.00          | 0                | 0.00          |
| THE8A1           | On 18/04/2036 | Spot Bond  |     | 101.06155 | 6.82318   |           | 101.06155    | 6.80612        |                   |            | 0.00          | 0                | 0.00          |
| THE8A2           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.08247      |                   |            | 0.00          | 0                | 0.00          |
| THE8A3           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 109.86865      |                   |            | 0.00          | 0                | 0.00          |
| THE8B1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.23859      |                   |            | 0.00          | 0                | 0.00          |
| THE8C1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.30791      |                   |            | 0.00          | 0                | 0.00          |
| THE8D1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.04011      |                   |            | 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  |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|-------------------|----------------|
| THE9A1           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.53899      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9A2           | On 18/01/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.12156      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9A3           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.13902      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9A5           | On 18/07/2039 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.12156      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9A6           | On 18/07/2039 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.13902      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9A7           | On 18/07/2039 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.14775      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9A8           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.11108      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9A9           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.13902      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9B1           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.23504      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9B2           | On 18/07/2039 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.23504      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9B3           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.23504      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9C1           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.37464      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9C2           | On 18/07/2039 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.40953      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9C3           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.36592      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9D1           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.06284      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9D2           | On 18/07/2039 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.10633      |                   |                      | 0.00          | 0                 | 0.00           |
| THE9D3           | On 18/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.08893      |                   |                      | 0.00          | 0                 | 0.00           |
| TL15             | On 29/04/2015 | Spot Bond  | 8.66000 |       | 108.13142 |           | 8.66000      | 108.10623      |                   |                      | 0.00          | 0                 | 991,100,000.00 |
| TL20             | On 22/02/2020 | Spot Bond  | 8.37500 |       | 89.77525  |           | 8.37500      | 89.72809       |                   |                      | 0.00          | 0                 | 0.00           |
| TN17             | On 14/11/2017 | Spot Bond  | 8.60000 |       | 105.34667 |           | 8.60000      | 105.32216      |                   | 8,944,000,000,000.00 | 1,040,000,000 | 6,360,800,000.00  |                |
| TN20             | On 17/09/2020 | Spot Bond  | 9.52000 |       | 104.90843 |           | 9.52000      | 104.88193      |                   | 401,744,000,000.00   | 42,200,000    | 16,009,900,000.00 |                |
| TN23             | On 06/11/2023 | Spot Bond  | 9.59500 |       | 111.61205 |           | 9.59500      | 111.58316      |                   | 0.00                 | 0             | 10,640,000,000.00 |                |
| TN25             | On 19/08/2025 | Spot Bond  | 9.68000 |       | 99.67435  |           | 9.68000      | 99.64832       |                   | 8,808,800,000,000.00 | 910,000,000   | 15,276,100,000.00 |                |
| TN27             | On 14/11/2027 | Spot Bond  | 9.67500 |       | 97.42289  |           | 9.67500      | 97.39747       |                   | 21,285,000,000.00    | 2,200,000     | 6,726,900,000.00  |                |
| TNF16            | On 10/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.91670      |                   |                      | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TNF18            | On 22/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.55314      |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| TORQ1            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.77961      |                   |            | 0.00          | 0                | 0.00             |
| TORQ2            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.69816      |                   |            | 0.00          | 0                | 0.00             |
| TORQ3            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.71679      |                   |            | 0.00          | 0                | 0.00             |
| TORQ4            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.71866      |                   |            | 0.00          | 0                | 0.00             |
| TORQ5            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.81034      |                   |            | 0.00          | 0                | 0.00             |
| TORQ6            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.00040      |                   |            | 0.00          | 0                | 0.00             |
| TPDA01           | On 05/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.26953      |                   |            | 0.00          | 0                | 0.00             |
| TPDA02           | On 05/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.36250      |                   |            | 0.00          | 0                | 0.00             |
| TPDA03           | On 05/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.39450      |                   |            | 0.00          | 0                | 0.00             |
| TR30             | On 31/12/2099 | Spot Bond  | 10.00000  |       | 99.86623  |           | 10.00000     | 99.83951       |                   |            | 0.00          | 0                | 0.00             |
| TR31             | On 31/12/2099 | Spot Bond  | 9.75000   |       | 99.86957  |           | 9.75000      | 99.84350       |                   |            | 0.00          | 0                | 0.00             |
| TR32             | On 31/12/2099 | Spot Bond  | 100.00000 |       | 9.87172   |           | 100.00000    | 9.84628        |                   |            | 0.00          | 0                | 0.00             |
| TSP140           | On 17/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.66200       |                   |            | 0.00          | 0                | 0.00             |
| TSP142           | On 25/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.54717       |                   |            | 0.00          | 0                | 0.00             |
| TSP144           | On 15/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.23324       |                   |            | 0.00          | 0                | 0.00             |
| TSP145           | On 29/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.04869       |                   |            | 0.00          | 0                | 0.00             |
| TSP148           | On 20/03/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TSP149           | On 03/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.85169       |                   |            | 0.00          | 0                | 0.00             |
| TSP150           | On 02/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 96.97612       |                   |            | 0.00          | 0                | 0.00             |
| TSP151           | On 02/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.43783       |                   |            | 0.00          | 0                | 0.00             |
| TSP152           | On 13/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 96.27265       |                   |            | 0.00          | 0                | 0.00             |
| TSP153           | On 27/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 96.09675       |                   |            | 0.00          | 0                | 0.00             |
| TSP154           | On 12/06/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.80040       |                   |            | 0.00          | 0                | 0.00             |
| TSP155           | On 24/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.12348       |                   |            | 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     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TSP156           | On 22/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 94.99487       |                   |            | 0.00          | 0                | 0.00              |
| TSP157           | On 07/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.68594       |                   |            | 0.00          | 0                | 0.00              |
| TSP158           | On 05/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 93.92418       |                   |            | 0.00          | 0                | 0.00              |
| TSP159           | On 21/08/2014 | Spot Bond  | 0.00000   |       | 100.26086 |           | 0.00000      | 97.47778       |                   |            | 0.00          | 0                | 0.00              |
| TSP160           | On 19/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 93.79039       |                   |            | 0.00          | 0                | 0.00              |
| TSP161           | On 05/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 93.56823       |                   |            | 0.00          | 0                | 0.00              |
| TSP162           | On 18/09/2014 | Spot Bond  | 100.00000 |       | 67.46765  | 100.00000 |              | 67.34317       |                   |            | 0.00          | 0                | 5,000,000,000.00  |
| TSP163           | On 19/03/2015 | Spot Bond  | 100.00000 |       | 50.66910  | 100.00000 |              | 50.57297       |                   |            | 0.00          | 0                | 10,000,000,000.00 |
| TTO01U           | On 28/08/2019 | Spot Bond  | 100.00000 |       | 12.80220  | 100.00000 |              | 12.77014       |                   |            | 0.00          | 0                | 0.00              |
| TWC02U           | On 17/04/2014 | Spot Bond  | 100.00000 |       | 96.95230  | 100.00000 |              | 96.70243       |                   |            | 0.00          | 0                | 0.00              |
| TWC037           | On 11/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.06305      |                   |            | 0.00          | 0                | 0.00              |
| TWC038           | On 14/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.03311      |                   |            | 0.00          | 0                | 0.00              |
| TWC039           | On 15/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.00316      |                   |            | 0.00          | 0                | 0.00              |
| TWC03U           | On 15/04/2014 | Spot Bond  | 100.00000 |       | 97.57540  | 100.00000 |              | 97.32262       |                   |            | 0.00          | 0                | 0.00              |
| TWC040           | On 22/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.95825      |                   |            | 0.00          | 0                | 0.00              |
| TWC042           | On 23/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.92830      |                   |            | 0.00          | 0                | 0.00              |
| TWC043           | On 23/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.56432      |                   |            | 0.00          | 0                | 0.00              |
| TWC044           | On 15/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.57538      |                   |            | 0.00          | 0                | 0.00              |
| TWC045           | On 15/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.53568      |                   |            | 0.00          | 0                | 0.00              |
| TWC046           | On 09/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.20907      |                   |            | 0.00          | 0                | 0.00              |
| TWCJ08           | On 15/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.14818      |                   |            | 0.00          | 0                | 0.00              |
| TWCJ09           | On 21/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.64295      |                   |            | 0.00          | 0                | 0.00              |
| TWCM08           | On 15/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.01051      |                   |            | 0.00          | 0                | 0.00              |
| TWCM09           | On 21/05/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.57295      |                   |            | 0.00          | 0                | 0.00              |
| UG21             | On 02/03/2021 | Spot Bond  | 9.72000   |       | 105.54534 |           | 9.72000      | 105.51813      |                   |            | 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    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| UTR041           | On 19/04/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.25221      |                   |            | 0.00          | 0                | 0.00             |
| UTR042           | On 19/04/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.27856      |                   |            | 0.00          | 0                | 0.00             |
| UTR043           | On 06/04/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.74612      |                   |            | 0.00          | 0                | 0.00             |
| UTR40            | On 10/09/2017 | Spot Bond  | 10.03000 |       | 100.80392 |           | 10.03000     | 100.77712      |                   |            | 0.00          | 0                | 0.00             |
| VKC02            | On 28/03/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.95116       |                   |            | 0.00          | 0                | 0.00             |
| VKC03            | On 26/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.96536       |                   |            | 0.00          | 0                | 0.00             |
| VKE01            | On 08/05/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.82351      |                   |            | 0.00          | 0                | 0.00             |
| VKE02            | On 08/05/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.85140      |                   |            | 0.00          | 0                | 0.00             |
| VKE03            | On 08/05/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.85264      |                   |            | 0.00          | 0                | 0.00             |
| VKE04            | On 28/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.94531       |                   |            | 0.00          | 0                | 0.00             |
| VKE05            | On 28/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.94375       |                   |            | 0.00          | 0                | 0.00             |
| WS04             | On 30/05/2016 | Spot Bond  | 7.27000  |       | 114.34875 |           | 7.27000      | 114.32620      |                   |            | 0.00          | 0                | 9,800,000,000.00 |
| WS05             | On 01/08/2018 | Spot Bond  | 1.48000  |       | 232.78405 |           | 1.48000      | 232.75317      |                   |            | 0.00          | 0                | 0.00             |
| WSP1             | On 28/05/2015 | Spot Bond  | 7.21000  |       | 104.89660 |           | 7.21000      | 104.87608      |                   |            | 0.00          | 0                | 0.00             |
| WSP2             | On 28/05/2017 | Spot Bond  | 8.19500  |       | 105.12359 |           | 8.19500      | 105.10027      |                   |            | 0.00          | 0                | 8,700,000,000.00 |
| WSP3             | On 28/05/2019 | Spot Bond  | 8.48500  |       | 105.03353 |           | 8.48500      | 105.00942      |                   |            | 0.00          | 0                | 0.00             |
| WSP4             | On 28/05/2020 | Spot Bond  | 8.82500  |       | 103.73111 |           | 8.82500      | 103.70637      |                   |            | 0.00          | 0                | 0.00             |
| WSP5             | On 28/05/2021 | Spot Bond  | 8.86000  |       | 103.64328 |           | 8.86000      | 103.61846      |                   |            | 0.00          | 0                | 2,500,000,000.00 |
| Z014             | On 30/06/2015 | Spot Bond  | 6.86000  |       | 91.82028  |           | 6.86000      | 91.80318       |                   |            | 0.00          | 0                | 0.00             |
| Z018             | On 31/03/2014 | Spot Bond  | 6.44500  |       | 99.91179  |           | 6.44500      | 99.89417       |                   |            | 0.00          | 0                | 0.00             |
| Z019             | On 30/06/2014 | Spot Bond  | 6.45500  |       | 98.33059  |           | 6.45500      | 98.31349       |                   |            | 0.00          | 0                | 0.00             |
| Z020             | On 19/10/2015 | Spot Bond  | 6.79000  |       | 90.07191  |           | 6.79000      | 90.05539       |                   |            | 0.00          | 0                | 0.00             |
| Z025             | On 30/11/2014 | Spot Bond  | 6.43500  |       | 95.78723  |           | 6.43500      | 95.77047       |                   |            | 0.00          | 0                | 0.00             |
| Z071             | On 01/07/2015 | Spot Bond  | 6.86000  |       | 91.80318  |           | 6.86000      | 91.78607       |                   |            | 0.00          | 0                | 0.00             |
| Z083             | On 30/09/2019 | Spot Bond  | 7.87500  |       | 65.33327  |           | 7.87500      | 65.31933       |                   |            | 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             |
|----------------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|-----------------------|---------------------------|
| ZA021                      |        | On 20/10/2015 | Spot Bond | 100.00000 | 33.68404  | 100.00000    | 33.62013       |                   |            | 0.00                             | 0                     | 0.00                      |
| ZA029                      |        | On 20/09/2016 | Spot Bond | 100.00000 | 17.82938  | 100.00000    | 17.79556       |                   |            | 0.00                             | 0                     | 0.00                      |
| <b>Total for j-Bonds :</b> |        |               |           |           |           |              |                |                   |            | <b>62,579,414,985,891,500.00</b> | <b>15,106,219,000</b> | <b>177 744 735 700.00</b> |
| <b>Grand Total:</b>        |        |               |           |           |           |              |                |                   |            | <b>62,579,416,624,226,300.00</b> | <b>15,106,366,250</b> | <b>177 748 506 778.00</b> |