



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 12/07/2012

| Contract Details   |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|--------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| <b>Derivatives</b> |    |            |                         |        |            |           |           |              |                |                   |            |                |                  |               |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future |        |            | 8.44540   | 8.44540   | 8.31870      | 8.31870        |                   | 15.86      | 235,575,987.60 | 27,894           | 245,199.00    |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 7.15   | Call       |           |           | 1,172.61890  | 1.17262        | 1,298.474         | 17.83      | 0.00           | 0                | 16,000.00     |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 7.15   | Put        |           |           | 3.91890      | 0.00392        | 3.074             | 17.83      | 0.00           | 0                | 9,200.00      |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 7.30   | Call       |           |           | 1,024.71840  | 1.02472        | 1,150.127         | 16.94      | 0.00           | 0                | 37,000.00     |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 7.30   | Put        |           |           | 6.01840      | 0.00602        | 4.727             | 16.94      | 0.00           | 0                | 0.00          |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 7.40   | Call       |           |           | 926.75200    | 0.92675        | 1,051.718         | 16.34      | 0.00           | 0                | 0.00          |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 7.40   | Put        |           |           | 8.05200      | 0.00805        | 6.318             | 16.34      | 0.00           | 0                | 8,000.00      |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.30   | Call       |           |           | 43.41210     | 0.04341        | 56.145            | 20.80      | 0.00           | 0                | 250.00        |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.30   | Put        |           |           | 1,024.71210  | 1.02471        | 910.745           | 20.80      | 0.00           | 0                | 0.00          |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.00   | Call       |           |           | 67.48710     | 0.06749        | 87.937            | 18.98      | 0.00           | 0                | 7,500.00      |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.00   | Put        |           |           | 748.78710    | 0.74879        | 642.537           | 18.98      | 0.00           | 0                | 0.00          |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.10   | Call       |           |           | 58.05870     | 0.05806        | 75.286            | 19.59      | 0.00           | 0                | 24,360.00     |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.10   | Put        |           |           | 839.35870    | 0.83936        | 729.886           | 19.59      | 0.00           | 0                | 0.00          |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.20   | Call       |           |           | 50.12400     | 0.05012        | 64.823            | 20.19      | 0.00           | 0                | 5,500.00      |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.20   | Put        |           |           | 931.42400    | 0.93142        | 819.423           | 20.19      | 0.00           | 0                | 0.00          |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Call       |           |           | 131.56440    | 0.13156        | 173.603           | 16.69      | 0.00           | 0                | 2,000.00      |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Put        |           |           | 412.86440    | 0.41286        | 328.203           | 16.69      | 0.00           | 0                | 4,000.00      |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 8.75   | Call       |           |           | 101.00880    | 0.10101        | 133.285           | 17.52      | 0.00           | 0                | 25,100.00     |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.75   | Put        |           |           | 532.30880    | 0.53231        | 437.885           | 17.52      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.80   | Call       |           |           | 92.90910     | 0.09291        | 122.193           | 17.80      | 0.00         | 0                | 250.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.80   | Put        |           |           | 574.20910    | 0.57421        | 476.793           | 17.80      | 0.00         | 0                | 1,500.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.40   | Call       |           |           | 189.74360    | 0.18974        | 249.553           | 15.71      | 0.00         | 0                | 3,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.40   | Put        |           |           | 271.04360    | 0.27104        | 204.153           | 15.71      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.50   | Call       |           |           | 157.85860    | 0.15786        | 207.410           | 16.14      | 0.00         | 0                | 2,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.50   | Put        |           |           | 339.15860    | 0.33916        | 262.010           | 16.14      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.55   | Call       |           |           | 144.07070    | 0.14407        | 189.741           | 16.42      | 0.00         | 0                | 500.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.55   | Put        |           |           | 375.37070    | 0.37537        | 294.341           | 16.42      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.20   | Call       |           |           | 278.31110    | 0.27831        | 359.328           | 15.10      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.20   | Put        |           |           | 159.61110    | 0.15961        | 113.928           | 15.10      | 11,392.78    | 100              | 500.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.25   | Call       |           |           | 252.29290    | 0.25229        | 329.047           | 15.25      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.25   | Put        |           |           | 183.59290    | 0.18359        | 133.647           | 15.25      | 0.00         | 0                | 4,500.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.26   | Call       |           |           | 247.31830    | 0.24732        | 323.220           | 15.28      | 0.00         | 0                | 300.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.26   | Put        |           |           | 188.61830    | 0.18862        | 137.820           | 15.28      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.90   | Call       |           |           | 474.69070    | 0.47469        | 584.420           | 14.81      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.90   | Put        |           |           | 55.99070     | 0.05599        | 39.020            | 14.81      | 0.00         | 0                | 20,360.00     |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.00   | Call       |           |           | 401.69400    | 0.40169        | 501.196           | 14.69      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.00   | Put        |           |           | 82.99400     | 0.08299        | 55.796            | 14.69      | 0.00         | 0                | 8,925.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.10   | Call       |           |           | 336.13950    | 0.33614        | 425.575           | 14.79      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.10   | Put        |           |           | 117.43950    | 0.11744        | 80.175            | 14.79      | 0.00         | 0                | 2,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.50   | Call       |           |           | 830.36280    | 0.83036        | 953.867           | 15.74      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.50   | Put        |           |           | 11.66280     | 0.01166        | 8.467             | 15.74      | 0.00         | 0                | 246.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.70   | Call       |           |           | 645.51170    | 0.64551        | 763.036           | 15.03      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.70   | Put        |           |           | 26.81170     | 0.02681        | 17.637            | 15.03      | 0.00         | 0                | 2,500.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.75   | Call       |           |           | 601.21970    | 0.60122        | 717.128           | 14.98      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.75   | Put        |           |           | 32.51970     | 0.03252        | 21.728            | 14.98      | 0.00         | 0                | 44,100.00     |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.54660   | 8.54660   | 8.41870      | 8.41870        |                   | 16.78      | 6,461,229.60 | 756              | 54,835.00     |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.50   | Call       |           |           | 128.92100    | 0.12892        | 150.358           | 20.72      | 0.00         | 0                | 300.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.50   | Put        |           |           | 1,210.22100  | 1.21022        | 1,103.758         | 20.72      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 10.40  | Call       |           |           | 67.13730     | 0.06714        | 76.759            | 24.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 10.40  | Put        |           |           | 2,048.43730  | 2.04844        | 1,930.159         | 24.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 11.10  | Call       |           |           | 39.52120     | 0.03952        | 50.282            | 26.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 11.10  | Put        |           |           | 2,720.82120  | 2.72082        | 2,603.682         | 26.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.80   | Call       |           |           | 243.29690    | 0.24330        | 287.277           | 17.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.80   | Put        |           |           | 624.59690    | 0.62460        | 540.677           | 17.81      | 0.00  | 0                | 300.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.00   | Call       |           |           | 200.54570    | 0.20055        | 235.886           | 18.63      | 0.00  | 0                | 25,000.00     |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.00   | Put        |           |           | 781.84570    | 0.78185        | 689.286           | 18.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.10   | Call       |           |           | 182.79760    | 0.18280        | 214.589           | 19.05      | 0.00  | 0                | 540.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.10   | Put        |           |           | 864.09760    | 0.86410        | 767.989           | 19.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.05   | Call       |           |           | 542.07680    | 0.54208        | 634.386           | 15.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.05   | Put        |           |           | 173.37680    | 0.17338        | 137.786           | 15.22      | 0.00  | 0                | 20,000.00     |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.30   | Call       |           |           | 412.04870    | 0.41205        | 485.411           | 15.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.30   | Put        |           |           | 293.34870    | 0.29335        | 238.811           | 15.91      | 0.00  | 0                | 6,000.00      |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.60   | Call       |           |           | 298.57170    | 0.29857        | 352.273           | 16.99      | 0.00  | 0                | 6,000.00      |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.60   | Put        |           |           | 479.87170    | 0.47987        | 405.673           | 16.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.95   | Call       |           |           | 606.83020    | 0.60683        | 707.259           | 15.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.95   | Put        |           |           | 138.13020    | 0.13813        | 110.659           | 15.20      | 0.00  | 0                | 15,000.00     |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.00   | Call       |           |           | 572.13470    | 0.57213        | 670.298           | 15.21      | 0.00  | 0                | 300.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.00   | Put        |           |           | 153.43470    | 0.15343        | 123.698           | 15.21      | 0.00  | 0                | 6,040.00      |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future |        |            | 8.65210   | 8.65210   | 8.52270      | 8.52270        |                   | 17.02      | 0.00  | 0                | 19,839.00     |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 10.55  | Call       |           |           | 128.73390    | 0.12873        | 144.336           | 23.32      | 0.00  | 0                | 250.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 10.55  | Put        |           |           | 2,156.03390  | 2.15603        | 2,042.236         | 23.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 10.85  | Call       |           |           | 111.72230    | 0.11172        | 124.501           | 24.22      | 0.00  | 0                | 250.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 10.85  | Put        |           |           | 2,439.02230  | 2.43902        | 2,322.401         | 24.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.10   | Call       |           |           | 305.16140    | 0.30516        | 347.182           | 18.55      | 0.00  | 0                | 180.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.10   | Put        |           |           | 882.46140    | 0.88246        | 795.082           | 18.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.55   | Call       |           |           | 225.70790    | 0.22571        | 256.186           | 20.10      | 0.00  | 0                | 500.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.55   | Put        |           |           | 1,253.00790  | 1.25301        | 1,154.086         | 20.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 10.20  | Call       |           |           | 154.67430    | 0.15467        | 173.560           | 22.21      | 0.00  | 0                | 500.00        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 10.20  | Put        |           |           | 1,831.97430  | 1.83197        | 1,721.460         | 22.21      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.00   | Call       |           |           | 725.81590    | 0.72582        | 822.181           | 15.24      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.00   | Put        |           |           | 203.11590    | 0.20312        | 170.081           | 15.24      | 0.00      | 0                | 1,500.00      |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.10   | Call       |           |           | 662.89720    | 0.66290        | 755.286           | 15.35      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.10   | Put        |           |           | 240.19720    | 0.24020        | 203.186           | 15.35      | 0.00      | 0                | 180.00        |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future |        |            | 8.74850   | 8.74850   | 8.61760      | 8.61760        |                   | 17.40      | 0.00      | 0                | 1,350.00      |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future | 8.76   | Call       |           |           | 519.76750    | 0.51977        | 578.608           | 17.43      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future | 8.76   | Put        |           |           | 662.16750    | 0.66217        | 590.108           | 17.43      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future | 8.74   | Call       |           |           | 526.41600    | 0.52642        | 585.871           | 17.37      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future | 8.74   | Put        |           |           | 648.81600    | 0.64882        | 577.371           | 17.37      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future | 8.75   | Call       |           |           | 523.07850    | 0.52308        | 582.284           | 17.40      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future | 8.75   | Put        |           |           | 655.47850    | 0.65548        | 583.784           | 17.40      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future |        |            | 8.84380   | 8.84380   | 8.71030      | 8.71030        |                   | 17.75      | 0.00      | 0                | 542.00        |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future | 9.00   | Call       |           |           | 631.89390    | 0.63189        | 690.155           | 18.08      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future | 9.00   | Put        |           |           | 921.59390    | 0.92159        | 846.355           | 18.08      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future | 8.00   | Call       |           |           | 1,046.63000  | 1.04663        | 1,140.075         | 15.77      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future | 8.00   | Put        |           |           | 336.33000    | 0.33633        | 296.275           | 15.77      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future |        |            | 9.17630   | 9.17630   | 9.03400      | 9.03400        |                   | 18.23      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.00   | Call       |           |           | 1,463.33410  | 1.46333        | 1,569.347         | 16.12      | 0.00      | 0                | 200.00        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.00   | Put        |           |           | 429.33410    | 0.42933        | 393.047           | 16.12      | 0.00      | 0                | 0.00          |
| \$ / R           | On | 14/12/2015 | Foreign Exchange Future |        |            | 10.69400  | 10.69400  | 10.56490     | 10.56490       |                   | 20.86      | 0.00      | 0                | 0.00          |
| \$ / R MA        | On | 17/09/2012 | Foreign Exchange Future |        |            | 8.44540   | 8.44540   | 8.31870      | 8.31870        |                   | 15.86      | 84,454.00 | 10               | 1,093.00      |
| \$ / R MA        | On | 17/09/2012 | Foreign Exchange Future | 8.49   | Call       |           |           | 16,078.02240 | 0.16078        | 21,113.839        | 16.09      | 0.00      | 0                | 0.00          |
| \$ / R MA        | On | 17/09/2012 | Foreign Exchange Future | 8.49   | Put        |           |           | 33,208.02240 | 0.33208        | 25,573.839        | 16.09      | 0.00      | 0                | 0.00          |
| \$ / R MA        | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Call       |           |           | 13,156.43960 | 0.13156        | 17,360.300        | 16.69      | 0.00      | 0                | 60.00         |
| \$ / R MA        | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Put        |           |           | 41,286.43960 | 0.41286        | 32,820.300        | 16.69      | 0.00      | 0                | 0.00          |
| \$ / R MA        | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.54660   | 8.54660   | 8.41870      | 8.41870        |                   | 16.78      | 0.00      | 0                | 23.00         |
| \$ / R MA        | On | 14/12/2012 | Foreign Exchange Future | 8.59   | Call       |           |           | 30,170.28230 | 0.30170        | 35,593.424        | 16.94      | 0.00      | 0                | 0.00          |
| \$ / R MA        | On | 14/12/2012 | Foreign Exchange Future | 8.59   | Put        |           |           | 47,300.28230 | 0.47300        | 39,933.424        | 16.94      | 0.00      | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R MAOn      | 18/03/2013 | Foreign Exchange Future |        |            | 8.65210   | 8.65210   | 8.52270      | 8.52270        |                   |            | 0.00         | 0                | 10.00         |
| \$ / R MAOn      | 18/03/2013 | Foreign Exchange Future | 8.69   | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00         | 0                | 0.00          |
| \$ / R MAOn      | 18/03/2013 | Foreign Exchange Future | 8.69   | Put        |           |           | 16,730.00000 | 0.16730        | 3,790.000         |            | 0.00         | 0                | 0.00          |
| \$ / R MAOn      | 14/06/2013 | Foreign Exchange Future |        |            | 8.74850   | 8.74850   | 8.61760      | 8.61760        |                   | 17.40      | 0.00         | 0                | 0.00          |
| \$ / R MAOn      | 14/06/2013 | Foreign Exchange Future | 8.76   | Call       |           |           | 51,976.75070 | 0.51977        | 57,860.776        | 17.43      | 0.00         | 0                | 0.00          |
| \$ / R MAOn      | 14/06/2013 | Foreign Exchange Future | 8.76   | Put        |           |           | 66,216.75070 | 0.66217        | 59,010.776        | 17.43      | 0.00         | 0                | 0.00          |
| \$ / R MAOn      | 14/06/2013 | Foreign Exchange Future | 8.74   | Call       |           |           | 52,641.59660 | 0.52642        | 58,587.123        | 17.37      | 0.00         | 0                | 0.00          |
| \$ / R MAOn      | 14/06/2013 | Foreign Exchange Future | 8.74   | Put        |           |           | 64,881.59660 | 0.64882        | 57,737.123        | 17.37      | 0.00         | 0                | 0.00          |
| \$ / R MAOn      | 14/06/2013 | Foreign Exchange Future | 8.75   | Call       |           |           | 52,307.85180 | 0.52308        | 58,228.383        | 17.40      | 0.00         | 0                | 0.00          |
| \$ / R MAOn      | 14/06/2013 | Foreign Exchange Future | 8.75   | Put        |           |           | 65,547.85180 | 0.65548        | 58,378.383        | 17.40      | 0.00         | 0                | 0.00          |
| £ / R On         | 17/09/2012 | Foreign Exchange Future |        |            | 13.00760  | 13.00760  | 12.94370     | 12.94370       |                   | 13.48      | 1,951,140.00 | 150              | 13,258.00     |
| £ / R On         | 17/09/2012 | Foreign Exchange Future | 11.35  | Call       |           |           | 1,604.65070  | 1.60465        | 1,669.050         | 17.25      | 0.00         | 0                | 0.00          |
| £ / R On         | 17/09/2012 | Foreign Exchange Future | 11.35  | Put        |           |           | 10.95070     | 0.01095        | 11.450            | 17.25      | 0.00         | 0                | 6,000.00      |
| £ / R On         | 17/09/2012 | Foreign Exchange Future | 12.15  | Call       |           |           | 831.90900    | 0.83191        | 898.344           | 13.33      | 0.00         | 0                | 0.00          |
| £ / R On         | 17/09/2012 | Foreign Exchange Future | 12.15  | Put        |           |           | 38.20900     | 0.03821        | 40.743            | 13.33      | 0.00         | 0                | 38,400.00     |
| £ / R On         | 17/09/2012 | Foreign Exchange Future | 13.45  | Call       |           |           | 146.29210    | 0.14629        | 162.958           | 15.01      | 0.00         | 0                | 24,000.00     |
| £ / R On         | 17/09/2012 | Foreign Exchange Future | 13.45  | Put        |           |           | 652.59210    | 0.65259        | 605.358           | 15.01      | 0.00         | 0                | 0.00          |
| £ / R On         | 17/09/2012 | Foreign Exchange Future | 13.85  | Call       |           |           | 84.46650     | 0.08447        | 92.555            | 16.18      | 0.00         | 0                | 14,400.00     |
| £ / R On         | 17/09/2012 | Foreign Exchange Future | 13.85  | Put        |           |           | 990.76650    | 0.99077        | 934.954           | 16.18      | 0.00         | 0                | 0.00          |
| £ / R On         | 14/12/2012 | Foreign Exchange Future |        |            | 13.16170  | 13.16170  | 13.09620     | 13.09620       |                   | 14.00      | 723,893.50   | 55               | 1,783.00      |
| £ / R On         | 14/12/2012 | Foreign Exchange Future | 13.70  | Call       |           |           | 293.33530    | 0.29334        | 313.797           | 15.50      | 0.00         | 0                | 100.00        |
| £ / R On         | 14/12/2012 | Foreign Exchange Future | 13.70  | Put        |           |           | 897.13530    | 0.89714        | 852.097           | 15.50      | 0.00         | 0                | 0.00          |
| £ / R On         | 14/12/2012 | Foreign Exchange Future | 14.20  | Call       |           |           | 203.12630    | 0.20313        | 215.976           | 16.80      | 0.00         | 0                | 100.00        |
| £ / R On         | 14/12/2012 | Foreign Exchange Future | 14.20  | Put        |           |           | 1,306.92630  | 1.30693        | 1,254.276         | 16.80      | 0.00         | 0                | 0.00          |
| £ / R On         | 14/12/2012 | Foreign Exchange Future | 13.37  | Call       |           |           | 378.00740    | 0.37801        | 406.028           | 14.60      | 0.00         | 0                | 0.00          |
| £ / R On         | 14/12/2012 | Foreign Exchange Future | 13.37  | Put        |           |           | 651.80740    | 0.65181        | 614.328           | 14.60      | 0.00         | 0                | 0.00          |
| £ / R On         | 14/12/2012 | Foreign Exchange Future | 13.55  | Call       |           |           | 328.60240    | 0.32860        | 352.314           | 15.09      | 0.00         | 0                | 0.00          |
| £ / R On         | 14/12/2012 | Foreign Exchange Future | 13.55  | Put        |           |           | 782.40240    | 0.78240        | 740.614           | 15.09      | 0.00         | 0                | 100.00        |
| £ / R On         | 18/03/2013 | Foreign Exchange Future |        |            | 13.32230  | 13.32230  | 13.25520     | 13.25520       |                   | 16.86      | 0.00         | 0                | 1,905.00      |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| £ / R            | On | 18/03/2013 | Foreign Exchange Future | 13.53  | Call       |           |           | 863.16940    | 0.86317        | 909.463           | 22.86      | 0.00          | 0                | 0.00          |
| £ / R            | On | 18/03/2013 | Foreign Exchange Future | 13.53  | Put        |           |           | 1,137.96940  | 1.13797        | 1,117.163         | 22.86      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 17/09/2012 | Foreign Exchange Future |        |            | 0.10660   | 0.10660   | 0.10460      | 0.10460        |                   | 18.42      | 0.00          | 0                | 3,433.00      |
| ¥ / R            | On | 17/09/2012 | Foreign Exchange Future | 0.11   | Call       |           |           | 167.77980    | 0.00168        | 227.903           | 20.19      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 17/09/2012 | Foreign Exchange Future | 0.11   | Put        |           |           | 707.77980    | 0.00708        | 567.903           | 20.19      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 14/12/2012 | Foreign Exchange Future |        |            | 0.10800   | 0.10800   | 0.10590      | 0.10590        |                   | 18.60      | 0.00          | 0                | 50.00         |
| ¥ / R            | On | 14/12/2012 | Foreign Exchange Future | 0.11   | Call       |           |           | 395.64060    | 0.00396        | 480.070           | 20.29      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 14/12/2012 | Foreign Exchange Future | 0.11   | Put        |           |           | 805.64060    | 0.00806        | 680.070           | 20.29      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future |        |            | 10.29650  | 10.29650  | 10.20140     | 10.20140       |                   | 12.28      | 15,444,750.00 | 1,500            | 26,355.00     |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.45   | Call       |           |           | 770.89920    | 0.77090        | 861.891           | 13.14      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.45   | Put        |           |           | 19.49920     | 0.01950        | 15.391            | 13.14      | 0.00          | 0                | 10,200.00     |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.75   | Call       |           |           | 504.75620    | 0.50476        | 586.785           | 12.21      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.75   | Put        |           |           | 53.35620     | 0.05336        | 40.285            | 12.21      | 0.00          | 0                | 1,625.00      |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.90   | Call       |           |           | 391.51660    | 0.39152        | 464.295           | 12.10      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.90   | Put        |           |           | 90.11660     | 0.09012        | 67.795            | 12.10      | 0.00          | 0                | 33,360.00     |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.20  | Call       |           |           | 212.09900    | 0.21210        | 265.976           | 12.23      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.20  | Put        |           |           | 210.69900    | 0.21070        | 169.476           | 12.23      | 0.00          | 0                | 1,500.00      |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 11.20  | Call       |           |           | 35.44470     | 0.03544        | 43.536            | 16.51      | 0.00          | 0                | 21,300.00     |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 11.20  | Put        |           |           | 1,034.04470  | 1.03404        | 947.036           | 16.51      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 11.25  | Call       |           |           | 32.62890     | 0.03263        | 40.471            | 16.76      | 0.00          | 0                | 15,360.00     |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 11.25  | Put        |           |           | 1,081.22890  | 1.08123        | 993.971           | 16.76      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future |        |            | 10.43360  | 10.43360  | 10.33720     | 10.33720       |                   | 13.36      | 1,220,731.20  | 117              | 52,847.00     |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 11.00  | Call       |           |           | 176.84410    | 0.17684        | 197.150           | 15.13      | 0.00          | 0                | 100.00        |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 11.00  | Put        |           |           | 839.64410    | 0.83964        | 763.549           | 15.13      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 11.10  | Call       |           |           | 160.33290    | 0.16033        | 178.519           | 15.46      | 0.00          | 0                | 750.00        |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 11.10  | Put        |           |           | 923.13290    | 0.92313        | 844.919           | 15.46      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 11.50  | Call       |           |           | 110.98800    | 0.11099        | 122.980           | 16.81      | 0.00          | 0                | 100.00        |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 11.50  | Put        |           |           | 1,273.78800  | 1.27379        | 1,189.380         | 16.81      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.40  | Call       |           |           | 334.91180    | 0.33491        | 376.227           | 13.27      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.40  | Put        |           |           | 397.71180    | 0.39771        | 342.627           | 13.27      | 0.00  | 0                | 750.00        |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.82  | Call       |           |           | 212.34990    | 0.21235        | 237.591           | 14.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.82  | Put        |           |           | 695.14990    | 0.69515        | 623.991           | 14.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.95  | Call       |           |           | 185.89150    | 0.18589        | 207.355           | 14.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.95  | Put        |           |           | 798.69150    | 0.79869        | 723.755           | 14.96      | 0.00  | 0                | 100.00        |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 9.50   | Call       |           |           | 906.37400    | 0.90637        | 989.673           | 12.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 9.50   | Put        |           |           | 69.17400     | 0.06917        | 56.073            | 12.93      | 0.00  | 0                | 5,690.00      |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.30  | Call       |           |           | 375.95190    | 0.37595        | 423.189           | 13.08      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.30  | Put        |           |           | 338.75190    | 0.33875        | 289.589           | 13.08      | 0.00  | 0                | 375.00        |
| € / R            | On | 18/03/2013 | Foreign Exchange Future |        |            | 10.57960  | 10.57960  | 10.48160     | 10.48160       |                   | 13.59      | 0.00  | 0                | 75.00         |
| € / R            | On | 18/03/2013 | Foreign Exchange Future | 10.97  | Call       |           |           | 323.84400    | 0.32384        | 348.194           | 14.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 18/03/2013 | Foreign Exchange Future | 10.97  | Put        |           |           | 812.24400    | 0.81224        | 738.594           | 14.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2013 | Foreign Exchange Future |        |            | 10.86270  | 10.86270  | 10.76000     | 10.76000       |                   | 14.08      | 0.00  | 0                | 435.00        |
| € / R            | On | 13/12/2013 | Foreign Exchange Future | 11.20  | Call       |           |           | 587.24200    | 0.58724        | 610.242           | 14.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2013 | Foreign Exchange Future | 11.20  | Put        |           |           | 1,027.24200  | 1.02724        | 947.542           | 14.64      | 0.00  | 0                | 0.00          |
| 2025             | On | 02/08/2012 | Bond Future             |        |            | 99.13882  | 99.13882  | 99.14861     | 99.14861       |                   |            | 0.00  | 0                | 1,612.00      |
| 2025             | On | 02/08/2012 | Bond Future             | 99.99  | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2025             | On | 02/08/2012 | Bond Future             | 99.99  | Put        |           |           | 841.39000    | 0.84139        | 851.180           |            | 0.00  | 0                | 0.00          |
| 2025             | On | 02/08/2012 | Bond Future             | 100.00 | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2025             | On | 02/08/2012 | Bond Future             | 100.00 | Put        |           |           | 851.39000    | 0.85139        | 861.180           |            | 0.00  | 0                | 0.00          |
| 2025             | On | 02/08/2012 | Bond Future             | 100.01 | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2025             | On | 02/08/2012 | Bond Future             | 100.01 | Put        |           |           | 861.39000    | 0.86139        | 871.180           |            | 0.00  | 0                | 0.00          |
| 2025             | On | 01/11/2012 | Bond Future             |        |            | 100.53127 | 100.53127 | 100.54510    | 100.54510      |                   |            | 0.00  | 0                | 0.00          |
| 2025             | On | 01/11/2012 | Bond Future             | 99.99  | Call       |           |           | 555.10000    | 0.55510        | 541.270           |            | 0.00  | 0                | 0.00          |
| 2025             | On | 01/11/2012 | Bond Future             | 99.99  | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2025             | On | 01/11/2012 | Bond Future             | 100.00 | Call       |           |           | 545.10000    | 0.54510        | 531.270           |            | 0.00  | 0                | 0.00          |
| 2025             | On | 01/11/2012 | Bond Future             | 100.00 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2025             | On | 01/11/2012 | Bond Future             | 100.01 | Call       |           |           | 535.10000    | 0.53510        | 521.270           |            | 0.00  | 0                | 0.00          |
| 2025             | On | 01/11/2012 | Bond Future             | 100.01 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| AL7T             | On | 02/08/2012 | Index Future            |        |            | 454.87300 | 454.87300 | 454.20000    | 454.20000      |                   |            | 0.00       | 0                | 13.00         |
| AL7T             | On | 01/11/2012 | Index Future            |        |            | 461.26200 | 461.26200 | 460.59800    | 460.59800      |                   |            | 0.00       | 0                | 0.00          |
| ALBI             | On | 02/08/2012 | Index Future            |        |            | 409.93900 | 409.93900 | 409.13700    | 409.13700      |                   |            | 0.00       | 0                | 1,003.00      |
| ALBI             | On | 01/11/2012 | Index Future            |        |            | 415.69700 | 415.69700 | 414.89900    | 414.89900      |                   |            | 0.00       | 0                | 0.00          |
| AUS / R          | On | 17/09/2012 | Foreign Exchange Future |        |            | 8.48740   | 8.48740   | 8.47040      | 8.47040        |                   | 11.75      | 500,756.60 | 59               | 6,316.00      |
| AUS / R          | On | 17/09/2012 | Foreign Exchange Future | 8.42   | Call       |           |           | 200.04390    | 0.20004        | 206.544           | 11.82      | 0.00       | 0                | 0.00          |
| AUS / R          | On | 17/09/2012 | Foreign Exchange Future | 8.42   | Put        |           |           | 149.64390    | 0.14964        | 139.144           | 11.82      | 0.00       | 0                | 0.00          |
| AUS / R          | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.52700   | 8.52700   | 8.50840      | 8.50840        |                   | 12.86      | 0.00       | 0                | 9,461.00      |
| AUS / R          | On | 14/12/2012 | Foreign Exchange Future | 8.46   | Call       |           |           | 311.15060    | 0.31115        | 318.143           | 12.84      | 0.00       | 0                | 0.00          |
| AUS / R          | On | 14/12/2012 | Foreign Exchange Future | 8.46   | Put        |           |           | 262.75060    | 0.26275        | 251.143           | 12.84      | 0.00       | 0                | 0.00          |
| AUS / R          | On | 18/03/2013 | Foreign Exchange Future |        |            | 8.57300   | 8.57300   | 8.55100      | 8.55100        |                   | 13.32      | 0.00       | 0                | 3,790.00      |
| AUS / R          | On | 18/03/2013 | Foreign Exchange Future | 8.51   | Call       |           |           | 395.14050    | 0.39514        | 405.661           | 13.27      | 0.00       | 0                | 0.00          |
| AUS / R          | On | 18/03/2013 | Foreign Exchange Future | 8.51   | Put        |           |           | 354.14050    | 0.35414        | 342.661           | 13.27      | 0.00       | 0                | 0.00          |
| AUS / R          | On | 14/12/2015 | Foreign Exchange Future |        |            | 9.80070   | 9.80070   | 9.80050      | 9.80050        |                   | 15.00      | 0.00       | 0                | 0.00          |
| CAD/ R           | On | 17/09/2012 | Foreign Exchange Future |        |            | 8.23160   | 8.23160   | 8.14110      | 8.14110        |                   | 10.93      | 0.00       | 0                | 4.00          |
| CAD/ R           | On | 17/09/2012 | Foreign Exchange Future | 8.27   | Call       |           |           | 105.28920    | 0.10529        | 140.376           | 11.26      | 0.00       | 0                | 0.00          |
| CAD/ R           | On | 17/09/2012 | Foreign Exchange Future | 8.27   | Put        |           |           | 234.18920    | 0.23419        | 178.776           | 11.26      | 0.00       | 0                | 0.00          |
| CAD/ R           | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.31390   | 8.31390   | 8.22320      | 8.22320        |                   | 11.73      | 0.00       | 0                | 0.00          |
| CAD/ R           | On | 14/12/2012 | Foreign Exchange Future | 8.35   | Call       |           |           | 200.39510    | 0.20040        | 240.188           | 11.91      | 0.00       | 0                | 0.00          |
| CAD/ R           | On | 14/12/2012 | Foreign Exchange Future | 8.35   | Put        |           |           | 327.19510    | 0.32720        | 276.288           | 11.91      | 0.00       | 0                | 0.00          |
| CF CAN           | On | 17/09/2012 | Can-Do Future           |        |            | 0.18340   | 0.18340   | 0.19270      | 0.19270        |                   |            | 0.00       | 0                | 11,120.00     |
| CF CAN           | On | 17/09/2012 | Can-Do Future           |        |            | 0.04010   | 0.04010   | 0.03250      | 0.03250        |                   |            | 0.00       | 0                | 7,100.00      |
| CF CAN           | On | 17/09/2012 | Can-Do Future           |        |            | 0.13400   | 0.13400   | 0.17160      | 0.17160        |                   |            | 0.00       | 0                | 14,700.00     |
| CF CAN           | On | 17/09/2012 | Can-Do Future           |        |            | 0.04520   | 0.04520   | 0.03640      | 0.03640        |                   |            | 0.00       | 0                | 8,000.00      |
| CF CAN           | On | 17/09/2012 | Can-Do Future           |        |            | 0.20650   | 0.20650   | 0.22560      | 0.22560        |                   |            | 0.00       | 0                | 12,800.00     |



| Contract Details |               |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CF CAN           | On 17/09/2012 | Can-Do Future           |        |            | 0.08680   | 0.08680   | 0.07930      | 0.07930        |                   |            | 0.00  | 0                | 4,800.00      |
| CHF / R          | On 17/09/2012 | Foreign Exchange Future |        |            | 8.58040   | 8.58040   | 8.49660      | 8.49660        |                   | 14.46      | 0.00  | 0                | 50.00         |
| CHF / R          | On 17/09/2012 | Foreign Exchange Future | 8.91   | Call       |           |           | 91.11080     | 0.09111        | 114.143           | 16.36      | 0.00  | 0                | 0.00          |
| CHF / R          | On 17/09/2012 | Foreign Exchange Future | 8.91   | Put        |           |           | 504.51080    | 0.50451        | 443.743           | 16.36      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/12/2012 | Foreign Exchange Future |        |            | 8.70550   | 8.70550   | 8.62050      | 8.62050        |                   | 15.89      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/12/2012 | Foreign Exchange Future | 9.04   | Call       |           |           | 213.88420    | 0.21388        | 253.457           | 17.29      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/12/2012 | Foreign Exchange Future | 9.04   | Put        |           |           | 633.38420    | 0.63338        | 587.957           | 17.29      | 0.00  | 0                | 0.00          |
| DAAJ             | On 13/07/2012 | Any day expiry          |        |            | 8.37250   | 8.37250   | 8.24090      | 8.24090        |                   | 15.64      | 0.00  | 15,000           | 20,000.00     |
| DAAJ             | On 13/07/2012 | Any day expiry          | 8.20   | Call       |           |           | 63.63580     | 0.06364        | 172.982           | 18.67      | 0.00  | 0                | 20,000.00     |
| DAAJ             | On 13/07/2012 | Any day expiry          | 8.20   | Put        |           |           | 22.73580     | 0.02274        | 0.482             | 18.67      | 0.00  | 0                | 10,000.00     |
| DAAJ             | On 13/07/2012 | Any day expiry          | 8.29   | Call       |           |           | 19.60950     | 0.01961        | 86.508            | 15.94      | 0.00  | 0                | 0.00          |
| DAAJ             | On 13/07/2012 | Any day expiry          | 8.29   | Put        |           |           | 68.70950     | 0.06871        | 4.008             | 15.94      | 0.00  | 0                | 10,000.00     |
| DAAJ             | On 13/07/2012 | Any day expiry          | 8.30   | Call       |           |           | 17.25950     | 0.01726        | 77.541            | 15.64      | 0.00  | 0                | 0.00          |
| DAAJ             | On 13/07/2012 | Any day expiry          | 8.30   | Put        |           |           | 76.35950     | 0.07636        | 5.041             | 15.64      | 0.00  | 0                | 0.00          |
| DAAJ             | On 13/07/2012 | Any day expiry          | 8.31   | Call       |           |           | 15.18080     | 0.01518        | 69.564            | 15.98      | 0.00  | 0                | 0.00          |
| DAAJ             | On 13/07/2012 | Any day expiry          | 8.31   | Put        |           |           | 84.28080     | 0.08428        | 7.064             | 15.98      | 0.00  | 0                | 0.00          |
| DAAJ             | On 13/07/2012 | Any day expiry          | 8.32   | Call       |           |           | 0.00000      | 0.00000        | 62.083            | 16.33      | 0.00  | 0                | 0.00          |
| DAAJ             | On 13/07/2012 | Any day expiry          | 8.32   | Put        |           |           | 0.00000      | 0.00000        | 9.583             | 16.33      | 0.00  | 15,000           | 15,000.00     |
| DAAK             | On 17/07/2012 | Any day expiry          |        |            | 8.46000   | 8.46000   | 8.44340      | 8.44340        |                   | 9.64       | 0.00  | 0                | 10,000.00     |
| DAAK             | On 17/07/2012 | Any day expiry          | 8.34   | Call       |           |           | 121.05110    | 0.12105        | 129.743           | 12.10      | 0.00  | 0                | 0.00          |
| DAAK             | On 17/07/2012 | Any day expiry          | 8.34   | Put        |           |           | 17.65110     | 0.01765        | 9.743             | 12.10      | 0.00  | 0                | 0.00          |
| DAAK             | On 17/07/2012 | Any day expiry          | 8.35   | Call       |           |           | 112.84680    | 0.11285        | 120.862           | 11.87      | 0.00  | 0                | 0.00          |
| DAAK             | On 17/07/2012 | Any day expiry          | 8.35   | Put        |           |           | 19.44680     | 0.01945        | 10.862            | 11.87      | 0.00  | 0                | 0.00          |
| DAAK             | On 17/07/2012 | Any day expiry          | 8.36   | Call       |           |           | 104.82050    | 0.10482        | 112.121           | 11.65      | 0.00  | 0                | 0.00          |
| DAAK             | On 17/07/2012 | Any day expiry          | 8.36   | Put        |           |           | 21.42050     | 0.02142        | 12.121            | 11.65      | 0.00  | 0                | 0.00          |
| DAAK             | On 17/07/2012 | Any day expiry          | 8.37   | Call       |           |           | 96.98810     | 0.09699        | 103.536           | 11.43      | 0.00  | 0                | 10,000.00     |
| DAAK             | On 17/07/2012 | Any day expiry          | 8.37   | Put        |           |           | 23.58810     | 0.02359        | 13.537            | 11.43      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|----------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAAK             | On | 17/07/2012 | Any day expiry | 8.47   | Call       |           |           | 0.00000      | 0.00000        | 34.807            | 10.02      | 0.00  | 0                | 0.00          |
| DAAK             | On | 17/07/2012 | Any day expiry | 8.47   | Put        |           |           | 0.00000      | 0.00000        | 44.807            | 10.02      | 0.00  | 5,000            | 5,000.00      |
| DAAL             | On | 17/07/2012 | Any day expiry |        |            | 8.37000   | 8.37000   | 8.24460      | 8.24460        |                   | 14.27      | 0.00  | 27,000           | 10,000.00     |
| DAAL             | On | 17/07/2012 | Any day expiry | 8.19   | Call       |           |           | 91.93460     | 0.09193        | 190.624           | 16.60      | 0.00  | 0                | 0.00          |
| DAAL             | On | 17/07/2012 | Any day expiry | 8.19   | Put        |           |           | 37.33460     | 0.03733        | 10.624            | 16.60      | 0.00  | 0                | 0.00          |
| DAAL             | On | 17/07/2012 | Any day expiry | 8.20   | Call       |           |           | 85.20170     | 0.08520        | 181.709           | 16.45      | 0.00  | 0                | 10,000.00     |
| DAAL             | On | 17/07/2012 | Any day expiry | 8.20   | Put        |           |           | 40.60170     | 0.04060        | 11.709            | 16.45      | 0.00  | 0                | 0.00          |
| DAAL             | On | 17/07/2012 | Any day expiry | 8.21   | Call       |           |           | 78.70330     | 0.07870        | 172.899           | 16.31      | 0.00  | 0                | 0.00          |
| DAAL             | On | 17/07/2012 | Any day expiry | 8.21   | Put        |           |           | 44.10330     | 0.04410        | 12.899            | 16.31      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry |        |            | 8.38730   | 8.38730   | 8.26170      | 8.26170        |                   | 15.37      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.40   | Call       |           |           | 863.00000    | 0.86300        | 988.000           | 20.67      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.40   | Put        |           |           | 1.00000      | 0.00100        | 1.000             | 20.67      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.72   | Call       |           |           | 546.00000    | 0.54600        | 670.000           | 17.82      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.72   | Put        |           |           | 4.00000      | 0.00400        | 3.000             | 17.82      | 0.00  | 0                | 4,800.00      |
| DAUS             | On | 31/07/2012 | Any day expiry | 8.25   | Call       |           |           | 119.00000    | 0.11900        | 197.000           | 15.20      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 8.25   | Put        |           |           | 107.00000    | 0.10700        | 60.000            | 15.20      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 8.51   | Call       |           |           | 43.00000     | 0.04300        | 74.000            | 16.32      | 0.00  | 0                | 4,800.00      |
| DAUS             | On | 31/07/2012 | Any day expiry | 8.51   | Put        |           |           | 291.00000    | 0.29100        | 197.000           | 16.32      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry |        |            | 8.42500   | 8.42500   | 8.29880      | 8.29880        |                   | 15.60      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 8.25   | Call       |           |           | 212.00000    | 0.21200        | 288.000           | 15.26      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 8.25   | Put        |           |           | 163.00000    | 0.16300        | 113.000           | 15.26      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 8.51   | Call       |           |           | 118.00000    | 0.11800        | 163.000           | 16.25      | 0.00  | 0                | 6,170.00      |
| DAUS             | On | 31/08/2012 | Any day expiry | 8.51   | Put        |           |           | 329.00000    | 0.32900        | 248.000           | 16.25      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.40   | Call       |           |           | 903.00000    | 0.90300        | 1,028.000         | 16.71      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.40   | Put        |           |           | 4.00000      | 0.00400        | 3.000             | 16.71      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.72   | Call       |           |           | 598.00000    | 0.59800        | 717.000           | 15.26      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.72   | Put        |           |           | 19.00000     | 0.01900        | 12.000            | 15.26      | 0.00  | 0                | 6,170.00      |
| DAUS             | On | 28/09/2012 | Any day expiry |        |            | 8.45800   | 8.45800   | 8.33130      | 8.33130        |                   | 16.10      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.72   | Call       |           |           | 648.00000    | 0.64800        | 764.000           | 15.17      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On | 28/09/2012 | Any day expiry     | 7.72   | Put        |           |           | 37.00000     | 0.03700        | 26.000            | 15.17      | 0.00  | 0                | 7,540.00      |
| DAUS             | On | 28/09/2012 | Any day expiry     | 8.25   | Call       |           |           | 280.00000    | 0.28000        | 357.000           | 15.49      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry     | 8.25   | Put        |           |           | 199.00000    | 0.19900        | 149.000           | 15.49      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry     | 8.51   | Call       |           |           | 181.00000    | 0.18100        | 232.000           | 16.41      | 0.00  | 0                | 7,540.00      |
| DAUS             | On | 28/09/2012 | Any day expiry     | 8.51   | Put        |           |           | 360.00000    | 0.36000        | 284.000           | 16.41      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry     | 7.40   | Call       |           |           | 943.00000    | 0.94300        | 1,067.000         | 16.36      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry     | 7.40   | Put        |           |           | 12.00000     | 0.01200        | 9.000             | 16.36      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry     |        |            | 8.49600   | 8.49600   | 8.36890      | 8.36890        |                   | 16.52      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry     | 8.51   | Call       |           |           | 248.00000    | 0.24800        | 303.000           | 16.57      | 0.00  | 0                | 8,220.00      |
| DAUS             | On | 31/10/2012 | Any day expiry     | 8.51   | Put        |           |           | 389.00000    | 0.38900        | 317.000           | 16.57      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry     | 7.40   | Call       |           |           | 991.00000    | 0.99100        | 1,115.000         | 16.19      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry     | 7.40   | Put        |           |           | 22.00000     | 0.02200        | 19.000            | 16.19      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry     | 7.72   | Call       |           |           | 706.00000    | 0.70600        | 819.000           | 15.19      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry     | 7.72   | Put        |           |           | 57.00000     | 0.05700        | 43.000            | 15.19      | 0.00  | 0                | 8,220.00      |
| DAUS             | On | 31/10/2012 | Any day expiry     | 8.25   | Call       |           |           | 352.00000    | 0.35200        | 428.000           | 15.65      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry     | 8.25   | Put        |           |           | 233.00000    | 0.23300        | 182.000           | 15.65      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry     |        |            | 8.53050   | 8.53050   | 8.40280      | 8.40280        |                   | 16.77      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry     | 7.72   | Call       |           |           | 757.00000    | 0.75700        | 867.000           | 15.16      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry     | 7.72   | Put        |           |           | 74.00000     | 0.07400        | 57.000            | 15.16      | 0.00  | 0                | 8,440.00      |
| DAUS             | On | 30/11/2012 | Any day expiry     | 8.51   | Call       |           |           | 303.00000    | 0.30300        | 362.000           | 16.63      | 0.00  | 0                | 8,440.00      |
| DAUS             | On | 30/11/2012 | Any day expiry     | 8.51   | Put        |           |           | 410.00000    | 0.41000        | 342.000           | 16.63      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry     |        |            | 8.56150   | 8.56150   | 8.43340      | 8.43340        |                   | 16.73      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry     | 7.72   | Call       |           |           | 800.00000    | 0.80000        | 910.000           | 15.10      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry     | 7.72   | Put        |           |           | 87.00000     | 0.08700        | 69.000            | 15.10      | 0.00  | 0                | 7,530.00      |
| DAUS             | On | 27/12/2012 | Any day expiry     | 8.51   | Call       |           |           | 349.00000    | 0.34900        | 409.000           | 16.59      | 0.00  | 0                | 7,530.00      |
| DAUS             | On | 27/12/2012 | Any day expiry     | 8.51   | Put        |           |           | 426.00000    | 0.42600        | 358.000           | 16.59      | 0.00  | 0                | 0.00          |
| ES18             | On | 20/04/2018 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| ES23             | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM  | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|---------------|----------------|-------------------|------------|----------------|------------------|---------------|
| ES26             | On | 02/04/2026 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000     | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| ES33             | On | 02/08/2012 | Bond Future        |        |            | 8.92900   | 89.46973  | 8.94500       | 89.33499       |                   |            | 313,144,055.00 | 3,500            | 720.00        |
| ES33             | On | 01/11/2012 | Bond Future        |        |            | 9.01300   | 86.94324  | 9.02900       | 86.81062       |                   |            | 0.00           | 0                | 0.00          |
| ES33             | On | 01/11/2012 | Bond Future        | 9.20   | Call       |           |           | 1,397.73000   | 1.39773        | 1,530.350         |            | 0.00           | 0                | 0.00          |
| ES33             | On | 01/11/2012 | Bond Future        | 9.20   | Put        |           |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On | 15/09/2033 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000     | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| GOVI             | On | 02/08/2012 | GOVI               |        |            | 410.43200 | 410.43200 | 409.66800     | 409.66800      |                   |            | 0.00           | 0                | 266.00        |
| GOVI             | On | 02/08/2012 | GOVI               | 398.23 | Call       |           |           | 114,380.00000 | 11.43800       | 122,020.000       |            | 0.00           | 0                | 0.00          |
| GOVI             | On | 02/08/2012 | GOVI               | 398.23 | Put        |           |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| GOVI             | On | 01/11/2012 | GOVI               |        |            | 416.19600 | 416.19600 | 415.43800     | 415.43800      |                   |            | 0.00           | 0                | 0.00          |
| GOVI             | On | 01/11/2012 | GOVI               | 403.96 | Call       |           |           | 114,780.00000 | 11.47800       | 122,360.000       |            | 0.00           | 0                | 0.00          |
| GOVI             | On | 01/11/2012 | GOVI               | 403.96 | Put        |           |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| GVIX             | On | 01/01/2029 | LIVE INDEX         |        |            | 110.00000 | 110.00000 | 110.00000     | 110.00000      |                   |            | 0.00           | 0                | 0.00          |
| IGOV             | On | 02/08/2012 | Index Future       |        |            | 176.30700 | 176.30700 | 176.12100     | 176.12100      |                   |            | 0.00           | 0                | 594.00        |
| IGOV             | On | 01/11/2012 | Index Future       |        |            | 178.78300 | 178.78300 | 178.60200     | 178.60200      |                   |            | 0.00           | 0                | 0.00          |
| IGOV             | On | 07/02/2013 | Index Future       |        |            | 181.54900 | 181.54900 | 181.37300     | 181.37300      |                   |            | 0.00           | 0                | 14.00         |
| ILBI             | On | 02/08/2012 | Index Future       |        |            | 475.12600 | 475.12600 | 475.12600     | 475.12600      |                   |            | 0.00           | 0                | 169.00        |
| J157             | On | 15/09/2015 | Interest Rate Swap |        |            | 8.82200   | 0.02000   | 8.82200       | -0.02000       |                   | 15.00      | 0.00           | 0                | 0.00          |
| J186             | On | 21/12/2026 | Interest Rate Swap |        |            | 8.68300   | 0.10773   | 8.68300       | 0.10773        |                   | 15.00      | 0.00           | 0                | 0.00          |
| J201             | On | 22/12/2014 | Interest Rate Swap |        |            | 8.65500   | 0.05139   | 8.65500       | 0.05139        |                   | 15.00      | 0.00           | 0                | 0.00          |
| J203             | On | 15/09/2017 | Interest Rate Swap |        |            | 8.97500   | 0.08468   | 8.97500       | 0.08468        |                   | 15.00      | 0.00           | 0                | 0.00          |
| J204             | On | 21/12/2018 | Interest Rate Swap |        |            | 8.96200   | 0.09581   | 8.96200       | 0.09581        |                   | 15.00      | 0.00           | 0                | 0.00          |
| J207             | On | 15/01/2020 | Interest Rate Swap |        |            | 8.99700   | 0.06909   | 8.99700       | 0.06909        |                   | 15.00      | 0.00           | 0                | 0.00          |

| Contract Details |            |                         |      | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| JIBAR FOn        | 18/07/2012 | Jibar Tradeable Future  |      |        |            | 5.55000   | 94.45000  | 5.55000      | 94.45000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 15/08/2012 | Jibar Tradeable Future  |      |        |            | 5.42000   | 94.58000  | 5.43000      | 94.57000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 19/09/2012 | Jibar Tradeable Future  |      |        |            | 5.37000   | 94.63000  | 5.36000      | 94.64000       |                   |            | 0.00  | 0                | 44,760.00     |
| JIBAR FOn        | 17/10/2012 | Jibar Tradeable Future  |      |        |            | 5.26000   | 94.74000  | 5.26000      | 94.74000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 21/11/2012 | Jibar Tradeable Future  |      |        |            | 5.23000   | 94.77000  | 5.23000      | 94.77000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 19/12/2012 | Jibar Tradeable Future  |      |        |            | 5.18000   | 94.82000  | 5.19000      | 94.81000       |                   |            | 0.00  | 0                | 840.00        |
| JIBAR FOn        | 20/03/2013 | Jibar Tradeable Future  |      |        |            | 5.19000   | 94.81000  | 5.19000      | 94.81000       |                   |            | 0.00  | 0                | 1,000.00      |
| JIBAR FOn        | 19/06/2013 | Jibar Tradeable Future  |      |        |            | 5.21000   | 94.79000  | 5.23000      | 94.77000       |                   |            | 0.00  | 0                | 500.00        |
| JIBAR FOn        | 18/09/2013 | Jibar Tradeable Future  |      |        |            | 5.31000   | 94.69000  | 5.35000      | 94.65000       |                   |            | 0.00  | 0                | 1,700.00      |
| JIBAR FOn        | 18/12/2013 | Jibar Tradeable Future  |      |        |            | 5.47000   | 94.53000  | 5.51000      | 94.49000       |                   |            | 0.00  | 0                | 1,500.00      |
| JIBAR FOn        | 19/03/2014 | Jibar Tradeable Future  |      |        |            | 5.65000   | 94.35000  | 5.69000      | 94.31000       |                   |            | 0.00  | 0                | 400.00        |
| JIBAR FOn        | 18/06/2014 | Jibar Tradeable Future  |      |        |            | 5.83000   | 94.17000  | 5.86000      | 94.14000       |                   |            | 0.00  | 0                | 0.00          |
| NZ\$ / R On      | 17/09/2012 | Foreign Exchange Future |      |        |            | 6.62670   | 6.62670   | 6.60280      | 6.60280        |                   | 10.70      | 0.00  | 0                | 0.00          |
| NZ\$ / R On      | 17/09/2012 | Foreign Exchange Future | 6.59 | Call   |            |           |           | 125.11910    | 0.12512        | 140.342           | 10.72      | 0.00  | 0                | 0.00          |
| NZ\$ / R On      | 17/09/2012 | Foreign Exchange Future | 6.59 | Put    |            |           |           | 112.31910    | 0.11232        | 103.642           | 10.72      | 0.00  | 0                | 0.00          |
| NZ\$ / R On      | 14/12/2012 | Foreign Exchange Future |      |        |            | 6.68130   | 6.68130   | 6.65670      | 6.65670        |                   | 12.61      | 0.00  | 0                | 0.00          |
| NZ\$ / R On      | 14/12/2012 | Foreign Exchange Future | 6.63 | Call   |            |           |           | 231.87360    | 0.23187        | 244.983           | 12.62      | 0.00  | 0                | 0.00          |
| NZ\$ / R On      | 14/12/2012 | Foreign Exchange Future | 6.63 | Put    |            |           |           | 205.17360    | 0.20517        | 193.683           | 12.62      | 0.00  | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             |      |        |            | 5.85100   | 126.74230 | 5.87600      | 126.66304      |                   | 2.31       | 0.00  | 0                | 15,680.00     |
| R157 On          | 02/08/2012 | Bond Future             | 6.15 | Call   |            |           |           | 906.14000    | 0.90614        | 974.140           | 2.35       | 0.00  | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 6.15 | Put    |            |           |           | 41.72000     | 0.04172        | 30.460            | 2.35       | 0.00  | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 6.35 | Call   |            |           |           | 1,496.42000  | 1.49642        | 1,573.490         | 2.39       | 0.00  | 0                | 1,250.00      |
| R157 On          | 02/08/2012 | Bond Future             | 6.35 | Put    |            |           |           | 5.99000      | 0.00599        | 3.800             | 2.39       | 0.00  | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 6.55 | Call   |            |           |           | 2,112.85000  | 2.11285        | 2,191.870         | 2.43       | 0.00  | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 6.55 | Put    |            |           |           | 0.53000      | 0.00053        | 0.290             | 2.43       | 0.00  | 0                | 1,250.00      |
| R157 On          | 02/08/2012 | Bond Future             | 6.95 | Call   |            |           |           | 3,343.81000  | 3.34381        | 3,423.070         | 2.52       | 0.00  | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 6.95 | Put    |            |           |           | 0.00000      | 0.00000        | 0.000             | 2.52       | 0.00  | 0                | 3,750.00      |
| R157 On          | 01/11/2012 | Bond Future             |      |        |            | 5.87000   | 121.71856 | 5.89600      | 121.64283      |                   | 2.58       | 0.00  | 0                | 200.00        |

| Contract Details |            |                    |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R157             | On         | 01/11/2012         | Bond Future        | 5.78   | Call       |           |           | 534.56000    | 0.53456        | 564.390           | 2.55       | 0.00  | 0                | 5,630.00      |
| R157             | On         | 01/11/2012         | Bond Future        | 5.78   | Put        |           |           | 872.89000    | 0.87289        | 826.990           | 2.55       | 0.00  | 0                | 0.00          |
| R157             | On         | 01/11/2012         | Bond Future        | 6.24   | Call       |           |           | 1,313.68000  | 1.31368        | 1,365.800         | 2.63       | 0.00  | 0                | 0.00          |
| R157             | On         | 01/11/2012         | Bond Future        | 6.24   | Put        |           |           | 317.49000    | 0.31749        | 293.880           | 2.63       | 0.00  | 0                | 0.00          |
| R157             | On         | 07/02/2013         | Bond Future        |        |            | 5.88400   | 123.60310 | 5.91200      | 123.52939      |                   | 2.52       | 0.00  | 0                | 0.00          |
| R157             | On         | 07/02/2013         | Bond Future        | 6.28   | Call       |           |           | 1,515.06000  | 1.51506        | 1,562.020         | 2.57       | 0.00  | 0                | 0.00          |
| R157             | On         | 07/02/2013         | Bond Future        | 6.28   | Put        |           |           | 551.80000    | 0.55180        | 525.050           | 2.57       | 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/R2On        | 15/09/2015 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R157/R2On        | 15/09/2015 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        |        |            | 7.69500   | 125.46630 | 7.74600      | 124.95577      |                   | 10.82      | 0.00  | 0                | 34,668.00     |
| R186             | On         | 02/08/2012         | Bond Future        | 7.66   | Call       |           |           | 935.81000    | 0.93581        | 1,126.390         | 10.77      | 0.00  | 0                | 276.00        |
| R186             | On         | 02/08/2012         | Bond Future        | 7.66   | Put        |           |           | 1,798.43000  | 1.79843        | 1,478.480         | 10.77      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        | 7.70   | Call       |           |           | 1,105.73000  | 1.10573        | 1,320.650         | 10.79      | 0.00  | 0                | 2,700.00      |
| R186             | On         | 02/08/2012         | Bond Future        | 7.70   | Put        |           |           | 1,566.08000  | 1.56608        | 1,270.470         | 10.79      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        | 7.76   | Call       |           |           | 1,395.40000  | 1.39540        | 1,647.540         | 10.83      | 0.00  | 0                | 43.00         |
| R186             | On         | 02/08/2012         | Bond Future        | 7.76   | Put        |           |           | 1,255.77000  | 1.25577        | 997.380           | 10.83      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        | 9.00   | Call       |           |           | 11,666.11000 | 11.66611       | 12,176.480        | 11.66      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        | 9.00   | Put        |           |           | 0.27000      | 0.00027        | 0.110             | 11.66      | 0.00  | 0                | 199.00        |
| R186             | On         | 02/08/2012         | Bond Future        | 8.66   | Call       |           |           | 8,670.70000  | 8.67070        | 9,178.100         | 11.58      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        | 8.66   | Put        |           |           | 6.32000      | 0.00632        | 3.190             | 11.58      | 0.00  | 0                | 276.00        |
| R186             | On         | 02/08/2012         | Bond Future        | 8.75   | Call       |           |           | 9,473.13000  | 9.47313        | 9,982.060         | 11.66      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        | 8.75   | Put        |           |           | 3.06000      | 0.00306        | 1.460             | 11.66      | 0.00  | 0                | 2,700.00      |
| R186             | On         | 02/08/2012         | Bond Future        | 8.76   | Call       |           |           | 9,561.89000  | 9.56189        | 10,070.950        | 11.66      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        | 8.76   | Put        |           |           | 2.80000      | 0.00280        | 1.330             | 11.66      | 0.00  | 0                | 43.00         |
| R186             | On         | 02/08/2012         | Bond Future        | 8.00   | Call       |           |           | 2,941.23000  | 2.94123        | 3,328.160         | 11.03      | 0.00  | 0                | 1,099.00      |
| R186             | On         | 02/08/2012         | Bond Future        | 8.00   | Put        |           |           | 442.43000    | 0.44243        | 318.830           | 11.03      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        | 8.25   | Call       |           |           | 5,000.50000  | 5.00050        | 5,470.560         | 11.24      | 0.00  | 0                | 8,750.00      |

| Contract Details |            |                    |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R186             | On         | 02/08/2012         | Bond Future        | 8.25   | Put        |           |           | 111.84000    | 0.11184        | 71.370            | 11.24      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        | 8.30   | Call       |           |           | 5,440.55000  | 5.44055        | 5,920.040         | 11.28      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        | 8.30   | Put        |           |           | 82.01000     | 0.08201        | 50.970            | 11.28      | 0.00  | 0                | 900.00        |
| R186             | On         | 01/11/2012         | Bond Future        |        |            | 7.75700   | 127.23087 | 7.80900      | 126.71993      |                   | 12.37      | 0.00  | 0                | 267.00        |
| R186             | On         | 01/11/2012         | Bond Future        | 8.50   | Call       |           |           | 7,680.06000  | 7.68006        | 8,072.330         | 12.78      | 0.00  | 0                | 0.00          |
| R186             | On         | 01/11/2012         | Bond Future        | 8.50   | Put        |           |           | 1,166.56000  | 1.16656        | 1,047.890         | 12.78      | 0.00  | 0                | 200.00        |
| R186             | On         | 01/11/2012         | Bond Future        | 8.82   | Call       |           |           | 10,022.03000 | 10.02203       | 10,457.700        | 13.04      | 0.00  | 0                | 0.00          |
| R186             | On         | 01/11/2012         | Bond Future        | 8.82   | Put        |           |           | 658.36000    | 0.65836        | 583.090           | 13.04      | 0.00  | 0                | 1,858.00      |
| R186             | On         | 01/11/2012         | Bond Future        | 7.82   | Call       |           |           | 3,507.31000  | 3.50731        | 3,762.950         | 12.28      | 0.00  | 0                | 1,858.00      |
| R186             | On         | 01/11/2012         | Bond Future        | 7.82   | Put        |           |           | 3,399.61000  | 3.39961        | 3,144.310         | 12.28      | 0.00  | 0                | 0.00          |
| R186             | On         | 01/11/2012         | Bond Future        | 8.00   | Call       |           |           | 4,457.62000  | 4.45762        | 4,754.150         | 12.37      | 0.00  | 0                | 200.00        |
| R186             | On         | 01/11/2012         | Bond Future        | 8.00   | Put        |           |           | 2,606.40000  | 2.60640        | 2,391.990         | 12.37      | 0.00  | 0                | 0.00          |
| R186             | On         | 07/02/2013         | Bond Future        |        |            | 7.82300   | 123.90966 | 7.87700      | 123.38965      |                   | 12.96      | 0.00  | 0                | 0.00          |
| R186             | On         | 07/02/2013         | Bond Future        | 8.47   | Call       |           |           | 8,113.04000  | 8.11304        | 8,466.480         | 13.32      | 0.00  | 0                | 0.00          |
| R186             | On         | 07/02/2013         | Bond Future        | 8.47   | Put        |           |           | 2,602.64000  | 2.60264        | 2,436.070         | 13.32      | 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/R1On        | 21/12/2026 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R186/R2On        | 21/12/2026 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R186/R2On        | 21/12/2026 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R189             | On         | 02/08/2012         | Bond Future        |        |            | 220.03001 | 220.03001 | 220.03940    | 220.03940      |                   |            | 0.00  | 0                | 0.00          |
| R189             | On         | 02/08/2012         | Bond Future        | 219.65 | Call       |           |           | 389.40000    | 0.38940        | 380.010           |            | 0.00  | 0                | 0.00          |
| R189             | On         | 02/08/2012         | Bond Future        | 219.65 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R189             | On         | 01/04/2013         | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R197             | On         | 02/08/2012         | Bond Future        |        |            | 258.99851 | 258.99851 | 258.99092    | 258.99092      |                   |            | 0.00  | 0                | 4,228.00      |
| R197             | On         | 02/08/2012         | Bond Future        | 256.15 | Call       |           |           | 2,840.92000  | 2.84092        | 2,848.510         |            | 0.00  | 0                | 0.00          |
| R197             | On         | 02/08/2012         | Bond Future        | 256.15 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R197             | On         | 07/12/2023         | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R201             | On | 02/08/2012 | Bond Future        |        |            | 4.93400   | 109.55625 | 4.95900      | 109.49799      |                   | 1.62       | 0.00  | 0                | 1,620.00      |
| R201             | On | 02/08/2012 | Bond Future        | 5.20   | Call       |           |           | 581.73000    | 0.58173        | 633.050           | 1.66       | 0.00  | 0                | 0.00          |
| R201             | On | 02/08/2012 | Bond Future        | 5.20   | Put        |           |           | 22.19000     | 0.02219        | 15.250            | 1.66       | 0.00  | 0                | 0.00          |
| R201             | On | 01/11/2012 | Bond Future        |        |            | 4.83700   | 111.09502 | 4.86300      | 111.04056      |                   | 1.63       | 0.00  | 0                | 0.00          |
| R201             | On | 01/11/2012 | Bond Future        | 5.11   | Call       |           |           | 722.87000    | 0.72287        | 759.440           | 1.69       | 0.00  | 0                | 0.00          |
| R201             | On | 01/11/2012 | Bond Future        | 5.11   | Put        |           |           | 207.23000    | 0.20723        | 189.340           | 1.69       | 0.00  | 0                | 0.00          |
| R201             | On | 07/02/2013 | Bond Future        |        |            | 4.68600   | 108.40197 | 4.71300      | 108.35231      |                   | 1.62       | 0.00  | 0                | 0.00          |
| R201             | On | 07/02/2013 | Bond Future        | 4.98   | Call       |           |           | 820.05000    | 0.82005        | 851.150           | 1.65       | 0.00  | 0                | 0.00          |
| R201             | On | 07/02/2013 | Bond Future        | 4.98   | Put        |           |           | 330.56000    | 0.33056        | 312.000           | 1.65       | 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/R20n        |    | 22/12/2014 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R202             | On | 02/08/2012 | Bond Future        |        |            | 189.97154 | 189.97154 | 189.96386    | 189.96386      |                   |            | 0.00  | 0                | 48,173.00     |
| R202             | On | 02/08/2012 | Bond Future        | 188.44 | Call       |           |           | 1,523.86000  | 1.52386        | 1,531.540         |            | 0.00  | 0                | 0.00          |
| R202             | On | 02/08/2012 | Bond Future        | 188.44 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 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          |
| R203             | On | 02/08/2012 | Bond Future        |        |            | 6.34000   | 111.46139 | 6.36100      | 111.36655      |                   | 4.48       | 0.00  | 0                | 13,406.00     |
| R203             | On | 02/08/2012 | Bond Future        | 6.60   | Call       |           |           | 1,202.00000  | 1.20200        | 1,272.680         | 4.52       | 0.00  | 0                | 4,200.00      |
| R203             | On | 02/08/2012 | Bond Future        | 6.60   | Put        |           |           | 129.72000    | 0.12972        | 105.560           | 4.52       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 6.85   | Call       |           |           | 2,200.36000  | 2.20036        | 2,289.620         | 4.61       | 0.00  | 0                | 1,400.00      |
| R203             | On | 02/08/2012 | Bond Future        | 6.85   | Put        |           |           | 20.35000     | 0.02035        | 14.770            | 4.61       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 7.15   | Call       |           |           | 3,491.96000  | 3.49196        | 3,586.350         | 4.72       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 7.15   | Put        |           |           | 1.16000      | 0.00116        | 0.710             | 4.72       | 0.00  | 0                | 1,400.00      |
| R203             | On | 02/08/2012 | Bond Future        | 7.20   | Call       |           |           | 0.00000      | 0.00000        | 3,802.570         | 4.74       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 7.20   | Put        |           |           | 0.00000      | 0.00000        | 0.400             | 4.74       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 7.55   | Call       |           |           | 5,207.74000  | 5.20774        | 5,302.570         | 4.86       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 7.55   | Put        |           |           | 0.01000      | 0.00001        | 0.000             | 4.86       | 0.00  | 0                | 4,200.00      |
| R203             | On | 01/11/2012 | Bond Future        |        |            | 6.38200   | 108.86814 | 6.40300      | 108.77762      |                   | 5.20       | 0.00  | 0                | 883.00        |



| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| R203             | On | 01/11/2012 | Bond Future        | 6.87   | Call       |           |           | 2,509.57000  | 2.50957        | 2,572.200         | 5.33       | 0.00       | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 6.87   | Put        |           |           | 520.39000    | 0.52039        | 492.500           | 5.33       | 0.00       | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        |        |            | 6.42700   | 110.55140 | 6.44800      | 110.46560      |                   | 5.00       | 0.00       | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        | 6.11   | Call       |           |           | 1,057.73000  | 1.05773        | 1,086.600         | 4.93       | 0.00       | 0                | 6,300.00      |
| R203             | On | 07/02/2013 | Bond Future        | 6.11   | Put        |           |           | 2,448.94000  | 2.44894        | 2,392.010         | 4.93       | 0.00       | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        | 6.94   | Call       |           |           | 2,877.80000  | 2.87780        | 2,933.370         | 5.13       | 0.00       | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        | 6.94   | Put        |           |           | 891.51000    | 0.89151        | 861.280           | 5.13       | 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/R1          | On | 15/09/2017 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00       | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        |        |            | 6.64700   | 107.95061 | 6.67300      | 107.81178      |                   | 5.77       | 107,950.61 | 1                | 4,017.00      |
| R204             | On | 02/08/2012 | Bond Future        | 7.15   | Call       |           |           | 2,543.75000  | 2.54375        | 2,672.520         | 5.97       | 0.00       | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 7.15   | Put        |           |           | 35.73000     | 0.03573        | 25.670            | 5.97       | 0.00       | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        |        |            | 6.69600   | 109.46717 | 6.72200      | 109.33331      |                   | 6.51       | 0.00       | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 7.22   | Call       |           |           | 3,178.26000  | 3.17826        | 3,272.290         | 6.72       | 0.00       | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 7.22   | Put        |           |           | 653.86000    | 0.65386        | 614.030           | 6.72       | 0.00       | 0                | 0.00          |
| R204             | On | 07/02/2013 | Bond Future        |        |            | 6.74800   | 107.12454 | 6.77400      | 106.99604      |                   | 6.62       | 0.00       | 0                | 0.00          |
| R204             | On | 07/02/2013 | Bond Future        | 7.29   | Call       |           |           | 3,672.66000  | 3.67266        | 3,756.630         | 6.84       | 0.00       | 0                | 0.00          |
| R204             | On | 07/02/2013 | Bond Future        | 7.29   | Put        |           |           | 1,161.68000  | 1.16168        | 1,117.150         | 6.84       | 0.00       | 0                | 0.00          |
| R204             | On | 21/12/2018 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00       | 0                | 0.00          |
| R204/R1          | On | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00       | 0                | 0.00          |
| R204/R2          | On | 21/12/2018 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00       | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        |        |            | 4.98600   | 103.90985 | 5.01100      | 103.87476      |                   | 1.00       | 0.00       | 0                | 1,240.00      |
| R206             | On | 02/08/2012 | Bond Future        | 5.19   | Call       |           |           | 272.65000    | 0.27265        | 301.390           | 1.00       | 0.00       | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 5.19   | Put        |           |           | 21.85000     | 0.02185        | 15.500            | 1.00       | 0.00       | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        |        |            | 4.82700   | 105.36892 | 4.85300      | 105.33849      |                   | 1.00       | 0.00       | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 5.05   | Call       |           |           | 366.45000    | 0.36645        | 385.700           | 1.00       | 0.00       | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 5.05   | Put        |           |           | 136.32000    | 0.13632        | 125.140           | 1.00       | 0.00       | 0                | 0.00          |

| Contract Details |            |                    |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R206             | On         | 07/02/2013         | Bond Future        |        |            | 4.52600   | 103.23276 | 4.55500      | 103.20627      |                   | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On         | 07/02/2013         | Bond Future        | 4.76   | Call       |           |           | 415.07000    | 0.41507        | 430.300           | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On         | 07/02/2013         | Bond Future        | 4.76   | Put        |           |           | 228.16000    | 0.22816        | 216.900           | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On         | 15/01/2014         | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R207             | On         | 02/08/2012         | Bond Future        |        |            | 6.89300   | 102.49692 | 6.91300      | 102.38065      |                   | 6.85       | 0.00          | 0                | 28,653.00     |
| R207             | On         | 02/08/2012         | Bond Future        | 7.51   | Call       |           |           | 3,414.31000  | 3.41431        | 3,525.580         | 7.14       | 0.00          | 0                | 0.00          |
| R207             | On         | 02/08/2012         | Bond Future        | 7.51   | Put        |           |           | 18.24000     | 0.01824        | 13.240            | 7.14       | 0.00          | 0                | 0.00          |
| R207             | On         | 01/11/2012         | Bond Future        |        |            | 6.94400   | 103.94056 | 6.96500      | 103.82206      |                   | 7.73       | 0.00          | 0                | 0.00          |
| R207             | On         | 01/11/2012         | Bond Future        | 7.58   | Call       |           |           | 4,002.06000  | 4.00206        | 4,088.690         | 8.04       | 0.00          | 0                | 0.00          |
| R207             | On         | 01/11/2012         | Bond Future        | 7.58   | Put        |           |           | 606.33000    | 0.60633        | 574.460           | 8.04       | 0.00          | 0                | 0.00          |
| R207             | On         | 07/02/2013         | Bond Future        |        |            | 7.00000   | 101.90594 | 7.02100      | 101.79138      |                   | 7.83       | 0.00          | 0                | 0.00          |
| R207             | On         | 07/02/2013         | Bond Future        | 7.66   | Call       |           |           | 4,544.99000  | 4.54499        | 4,622.750         | 8.15       | 0.00          | 0                | 0.00          |
| R207             | On         | 07/02/2013         | Bond Future        | 7.66   | Put        |           |           | 1,134.00000  | 1.13400        | 1,097.200         | 8.15       | 0.00          | 0                | 0.00          |
| R207             | On         | 15/01/2020         | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R207/R1On        | 15/01/2020 | Price Contribution |                    |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R207/R2On        | 15/01/2020 | Price Contribution |                    |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R208             | On         | 02/08/2012         | Bond Future        |        |            | 7.03300   | 100.55642 | 7.05900      | 100.39210      |                   | 7.73       | 60,333,852.00 | 600              | 20,099.00     |
| R208             | On         | 02/08/2012         | Bond Future        | 7.20   | Call       |           |           | 1,292.20000  | 1.29220        | 1,391.190         | 7.87       | 4,799,605.50  | 3,450            | 0.00          |
| R208             | On         | 02/08/2012         | Bond Future        | 7.20   | Put        |           |           | 407.01000    | 0.40701        | 341.680           | 7.87       | 0.00          | 0                | 0.00          |
| R208             | On         | 02/08/2012         | Bond Future        | 7.50   | Call       |           |           | 2,808.05000  | 2.80805        | 2,954.340         | 8.06       | 0.00          | 0                | 1,150.00      |
| R208             | On         | 02/08/2012         | Bond Future        | 7.50   | Put        |           |           | 72.45000     | 0.07245        | 54.420            | 8.06       | 62,583.00     | 1,150            | 1,150.00      |
| R208             | On         | 02/08/2012         | Bond Future        | 7.80   | Call       |           |           | 4,549.73000  | 4.54973        | 4,711.400         | 8.25       | 0.00          | 0                | 0.00          |
| R208             | On         | 02/08/2012         | Bond Future        | 7.80   | Put        |           |           | 7.61000      | 0.00761        | 4.960             | 8.25       | 0.00          | 0                | 1,150.00      |
| R208             | On         | 02/08/2012         | Bond Future        | 8.25   | Call       |           |           | 7,172.17000  | 7.17217        | 7,336.450         | 8.39       | 0.00          | 0                | 0.00          |
| R208             | On         | 02/08/2012         | Bond Future        | 8.25   | Put        |           |           | 0.08000      | 0.00008        | 0.040             | 8.39       | 0.00          | 0                | 3,450.00      |
| R208             | On         | 01/11/2012         | Bond Future        |        |            | 7.08600   | 98.57706  | 7.11300      | 98.41070       |                   | 9.07       | 0.00          | 0                | 0.00          |
| R208             | On         | 01/11/2012         | Bond Future        | 7.70   | Call       |           |           | 4,247.83000  | 4.24783        | 4,369.390         | 9.36       | 0.00          | 0                | 0.00          |

| Contract Details |            |                    |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R208             | On         | 01/11/2012         | Bond Future        | 7.70   | Put        |           |           | 716.52000    | 0.71652        | 671.720           | 9.36       | 0.00           | 0                | 0.00          |
| R208             | On         | 01/11/2012         | Bond Future        | 6.81   | Call       |           |           | 0.00000      | 0.00000        | 1,215.150         | 8.90       | 6,294,477.00   | 5,180            | 5,180.00      |
| R208             | On         | 01/11/2012         | Bond Future        | 6.81   | Put        |           |           | 0.00000      | 0.00000        | 2,936.100         | 8.90       | 0.00           | 0                | 0.00          |
| R208             | On         | 01/11/2012         | Bond Future        | 7.50   | Call       |           |           | 0.00000      | 0.00000        | 3,488.970         | 9.23       | 0.00           | 0                | 0.00          |
| R208             | On         | 01/11/2012         | Bond Future        | 7.50   | Put        |           |           | 0.00000      | 0.00000        | 976.320           | 9.23       | 0.00           | 0                | 0.00          |
| R208             | On         | 07/02/2013         | Bond Future        |        |            | 7.14300   | 100.09997 | 7.17000      | 99.93820       |                   | 8.94       | 0.00           | 0                | 0.00          |
| R208             | On         | 07/02/2013         | Bond Future        | 7.78   | Call       |           |           | 4,890.79000  | 4.89079        | 5,000.640         | 9.23       | 0.00           | 0                | 0.00          |
| R208             | On         | 07/02/2013         | Bond Future        | 7.78   | Put        |           |           | 1,323.23000  | 1.32323        | 1,271.310         | 9.23       | 0.00           | 0                | 0.00          |
| R208             | On         | 31/03/2021         | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R208/R1On        | 31/03/2021 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R208/R2On        | 31/03/2021 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R208/R2On        | 31/03/2021 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R209             | On         | 02/08/2012         | Bond Future        |        |            | 8.30400   | 81.06632  | 8.34000      | 80.75904       |                   | 15.33      | 729,596,880.00 | 9,000            | 11,082.00     |
| R209             | On         | 02/08/2012         | Bond Future        | 8.91   | Call       |           |           | 4,709.64000  | 4.70964        | 4,992.410         | 15.79      | 0.00           | 0                | 0.00          |
| R209             | On         | 02/08/2012         | Bond Future        | 8.91   | Put        |           |           | 84.82000     | 0.08482        | 60.310            | 15.79      | 0.00           | 0                | 0.00          |
| R209             | On         | 01/11/2012         | Bond Future        |        |            | 8.36500   | 79.05733  | 8.40100      | 78.75387       |                   | 18.33      | 0.00           | 0                | 0.00          |
| R209             | On         | 01/11/2012         | Bond Future        | 8.99   | Call       |           |           | 6,093.48000  | 6.09348        | 6,307.850         | 18.88      | 0.00           | 0                | 0.00          |
| R209             | On         | 01/11/2012         | Bond Future        | 8.99   | Put        |           |           | 1,379.41000  | 1.37941        | 1,290.320         | 18.88      | 0.00           | 0                | 0.00          |
| R209             | On         | 07/02/2013         | Bond Future        |        |            | 8.42900   | 80.28399  | 8.46600      | 79.97618       |                   | 18.56      | 0.00           | 0                | 0.00          |
| R209             | On         | 07/02/2013         | Bond Future        | 9.06   | Call       |           |           | 7,226.40000  | 7.22640        | 7,429.760         | 19.12      | 0.00           | 0                | 0.00          |
| R209             | On         | 07/02/2013         | Bond Future        | 9.06   | Put        |           |           | 2,534.53000  | 2.53453        | 2,430.080         | 19.12      | 0.00           | 0                | 0.00          |
| R209             | On         | 31/03/2036         | Price Contribution |        |            | 6.25000   | 6.25000   | 6.25000      | 6.25000        |                   |            | 0.00           | 0                | 0.00          |
| R209/R1On        | 31/03/2036 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R209/R1On        | 31/03/2036 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R209/R2On        | 31/03/2036 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |

| Contract Details |               |                    |        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R209/R2On        | 31/03/2036    | Price Contribution |        |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R210             | On 02/08/2012 | Bond Future        |        |        |            | 143.25116 | 143.25116 | 142.33211    | 142.33211      |                   |            | 0.00  | 0                | 992.00        |
| R210             | On 02/08/2012 | Bond Future        | 142.66 | Call   |            |           |           | 0.00000      | 0.00000        | 591.160           |            | 0.00  | 0                | 0.00          |
| R210             | On 02/08/2012 | Bond Future        | 142.66 | Put    |            |           |           | 327.89000    | 0.32789        | 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 02/08/2012 | Bond Future        |        |        |            | 120.54929 | 120.54929 | 120.54990    | 120.54990      |                   |            | 0.00  | 0                | 480.00        |
| R211             | On 02/08/2012 | Bond Future        | 120.36 | Call   |            |           |           | 189.90000    | 0.18990        | 189.290           |            | 0.00  | 0                | 0.00          |
| R211             | On 02/08/2012 | Bond Future        | 120.36 | Put    |            |           |           | 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 02/08/2012 | Bond Future        |        |        |            | 119.55727 | 119.55727 | 119.45301    | 119.45301      |                   |            | 0.00  | 0                | 3,064.00      |
| R212             | On 02/08/2012 | Bond Future        | 117.39 | Call   |            |           |           | 2,063.01000  | 2.06301        | 2,167.270         |            | 0.00  | 0                | 0.00          |
| R212             | On 02/08/2012 | Bond Future        | 117.39 | Put    |            |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R212             | On 31/01/2022 | Price Contribution |        |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R213             | On 02/08/2012 | Bond Future        |        |        |            | 8.15000   | 92.12996  | 8.19600      | 91.73020       |                   | 13.51      | 0.00  | 0                | 4,885.00      |
| R213             | On 02/08/2012 | Bond Future        | 8.74   | Call   |            |           |           | 4,629.12000  | 4.62912        | 4,997.260         | 14.00      | 0.00  | 0                | 0.00          |
| R213             | On 02/08/2012 | Bond Future        | 8.74   | Put    |            |           |           | 95.40000     | 0.09540        | 63.780            | 14.00      | 0.00  | 0                | 0.00          |
| R213             | On 01/11/2012 | Bond Future        |        |        |            | 8.21300   | 89.89172  | 8.26000      | 89.48895       |                   | 16.14      | 0.00  | 0                | 0.00          |
| R213             | On 01/11/2012 | Bond Future        | 8.81   | Call   |            |           |           | 5,982.01000  | 5.98201        | 6,266.150         | 16.70      | 0.00  | 0                | 0.00          |
| R213             | On 01/11/2012 | Bond Future        | 8.81   | Put    |            |           |           | 1,462.14000  | 1.46214        | 1,343.510         | 16.70      | 0.00  | 0                | 0.00          |
| R213             | On 07/02/2013 | Bond Future        |        |        |            | 8.28200   | 91.28491  | 8.33000      | 90.87989       |                   | 16.30      | 0.00  | 0                | 0.00          |
| R213             | On 07/02/2013 | Bond Future        | 8.90   | Call   |            |           |           | 7,146.58000  | 7.14658        | 7,415.860         | 16.65      | 0.00  | 0                | 0.00          |
| R213             | On 07/02/2013 | Bond Future        | 8.90   | Put    |            |           |           | 2,538.77000  | 2.53877        | 2,403.030         | 16.65      | 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/R1On        | 28/02/2031    | Price Contribution |        |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R214             | On 02/08/2012 | Bond Future        |        |        |            | 8.36400   | 82.68039  | 8.40000      | 82.35798       |                   |            | 0.00  | 0                | 1,700.00      |
| R214             | On 02/08/2012 | Bond Future        | 8.95   | Call   |            |           |           | 4,667.22000  | 4.66722        | 4,989.630         |            | 0.00  | 0                | 0.00          |

| Contract Details |            |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R214             | On         | 02/08/2012 | Bond Future             | 8.95   | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 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/R2On        |            | 28/02/2041 | Price Contribution      |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| YUAN/R On        | 17/09/2012 |            | Foreign Exchange Future |        |            | 1.32230   | 1.32230   | 1.30320      | 1.30320        |                   | 15.19      | 0.00  | 0                | 0.00          |
| YUAN/R On        | 17/09/2012 |            | Foreign Exchange Future | 1.33   | Call       |           |           | 240.86920    | 0.02409        | 321.454           | 15.83      | 0.00  | 0                | 0.00          |
| YUAN/R On        | 17/09/2012 |            | Foreign Exchange Future | 1.33   | Put        |           |           | 508.86920    | 0.05089        | 398.454           | 15.83      | 0.00  | 0                | 0.00          |
| YUAN/R On        | 14/12/2012 |            | Foreign Exchange Future |        |            | 1.33540   | 1.33540   | 1.31610      | 1.31610        |                   | 15.85      | 0.00  | 0                | 0.00          |
| YUAN/R On        | 14/12/2012 |            | Foreign Exchange Future | 1.34   | Call       |           |           | 463.81430    | 0.04638        | 553.138           | 16.57      | 0.00  | 0                | 0.00          |
| YUAN/R On        | 14/12/2012 |            | Foreign Exchange Future | 1.34   | Put        |           |           | 702.81430    | 0.07028        | 599.138           | 16.57      | 0.00  | 0                | 0.00          |

**Total for Derivatives :** **1,376,313,738.39**    **115,522**    **1,506,564.00**

**i-Bonds**

|       |    |            |           |  |  |           |           |           |           |  |                    |           |   |               |
|-------|----|------------|-----------|--|--|-----------|-----------|-----------|-----------|--|--------------------|-----------|---|---------------|
| AA02  | On | 28/03/2016 | Spot Bond |  |  | 100.00000 | 9.85237   | 100.00000 | 9.82850   |  |                    | 0.00      | 0 | 0.00          |
| AA03  | On | 11/05/2015 | Spot Bond |  |  | 100.00000 | 20.50610  | 100.00000 | 20.46096  |  |                    | 0.00      | 0 | 0.00          |
| AA04  | On | 22/03/2017 | Spot Bond |  |  | 100.00000 | 8.84593   | 100.00000 | 8.82451   |  |                    | 0.00      | 0 | 0.00          |
| AA05  | On | 22/03/2019 | Spot Bond |  |  | 5.00000   | 126.93762 | 5.00000   | 126.92058 |  |                    | 0.00      | 0 | 37,000,000.00 |
| AB05  | On | 01/09/2012 | Spot Bond |  |  | 100.00000 | 92.69313  | 100.00000 | 92.46815  |  |                    | 0.00      | 0 | 900,000.00    |
| AB06  | On | 27/03/2015 | Spot Bond |  |  | 100.00000 | 20.69395  | 100.00000 | 20.64840  |  |                    | 0.00      | 0 | 14,810,000.00 |
| AB07  | On | 07/03/2014 | Spot Bond |  |  | 100.00000 | 35.86751  | 100.00000 | 35.78856  |  | 449,400,000,000.00 | 4,494,000 | 0 | 9,796,000.00  |
| AB08  | On | 03/05/2017 | Spot Bond |  |  | 100.00000 | 10.80221  | 100.00000 | 10.77604  |  |                    | 0.00      | 0 | 0.00          |
| AB09  | On | 03/05/2017 | Spot Bond |  |  | 100.00000 | 13.96294  | 100.00000 | 13.93220  |  |                    | 0.00      | 0 | 0.00          |
| ABCL1 | On | 22/09/2013 | Spot Bond |  |  | 100.00000 | 39.64185  | 100.00000 | 39.54581  |  |                    | 0.00      | 0 | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| ABCP1            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 60.87085  | 100.00000    | 60.73612       |                   |                       | 0.00        | 0                | 0.00          |
| ABCP12           | On | 20/09/2014 | Spot Bond |        |            | 100.00000 | 28.59263  | 100.00000    | 28.52596       |                   |                       | 0.00        | 0                | 1,200,000.00  |
| ABCP13           | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 6.01890   | 100.00000    | 6.00558        |                   |                       | 0.00        | 0                | 0.00          |
| ABFN04           | On | 25/02/2015 | Spot Bond |        |            | 100.00000 | 17.38259  | 100.00000    | 17.34048       |                   |                       | 0.00        | 0                | 600,000.00    |
| ABFN05           | On | 17/03/2014 | Spot Bond |        |            | 100.00000 | 28.18944  | 100.00000    | 28.12115       |                   |                       | 0.00        | 0                | 0.00          |
| ABFN06           | On | 17/03/2016 | Spot Bond |        |            | 100.00000 | 10.89181  | 100.00000    | 10.86543       |                   |                       | 0.00        | 0                | 3,900,000.00  |
| ABFN07           | On | 17/03/2018 | Spot Bond |        |            | 100.00000 | 8.17220   | 100.00000    | 8.15241        |                   |                       | 0.00        | 0                | 0.00          |
| ABFN08           | On | 17/03/2020 | Spot Bond |        |            | 100.00000 | 8.00344   | 100.00000    | 7.98405        |                   |                       | 0.00        | 0                | 0.00          |
| ABFN09           | On | 17/03/2026 | Spot Bond |        |            | 100.00000 | 8.12032   | 100.00000    | 8.10064        |                   |                       | 0.00        | 0                | 0.00          |
| ABL10A           | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 25.32455  | 100.00000    | 25.26880       |                   | 18,106,000,000,000.00 | 181,060,000 | 184,060,000.00   |               |
| ABL10B           | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 17.92216  | 100.00000    | 17.87875       |                   |                       | 0.00        | 0                | 29,600,000.00 |
| ABL11A           | On | 29/09/2014 | Spot Bond |        |            | 100.00000 | 27.29258  | 100.00000    | 27.23251       |                   |                       | 0.00        | 0                | 0.00          |
| ABL11B           | On | 29/09/2014 | Spot Bond |        |            | 100.00000 | 21.35104  | 100.00000    | 21.29931       |                   |                       | 0.00        | 0                | 0.00          |
| ABL12B           | On | 08/03/2015 | Spot Bond |        |            | 100.00000 | 17.45536  | 100.00000    | 17.41307       |                   |                       | 0.00        | 0                | 1,400,000.00  |
| ABL13            | On | 11/10/2016 | Spot Bond |        |            | 100.00000 | 10.30360  | 100.00000    | 10.27864       |                   |                       | 0.00        | 0                | 0.00          |
| ABL7             | On | 18/02/2013 | Spot Bond |        |            | 100.00000 | 71.27493  | 100.00000    | 71.11632       |                   | 1,454,349,300,000.00  | 14,543,493  | 11,288,493.00    |               |
| ABL8A            | On | 19/09/2013 | Spot Bond |        |            | 100.00000 | 50.51554  | 100.00000    | 50.40435       |                   | 1,920,000,000,000.00  | 19,200,000  | 61,400,000.00    |               |
| ABL8B            | On | 19/09/2013 | Spot Bond |        |            | 100.00000 | 41.25896  | 100.00000    | 41.15900       |                   |                       | 0.00        | 0                | 100,000.00    |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| ABL9             | On | 19/02/2013 | Spot Bond |        |            | 100.00000 | 64.07437  | 100.00000    | 63.91914       |                   |                    | 0.00      | 0                | 0.00          |
| ABLC04           | On | 15/02/2013 | Spot Bond |        |            | 100.00000 | 81.91330  | 100.00000    | 81.79104       |                   |                    | 0.00      | 0                | 0.00          |
| ABLC06           | On | 15/08/2012 | Spot Bond |        |            | 100.00000 | 94.48621  | 100.00000    | 94.24700       |                   |                    | 0.00      | 0                | 0.00          |
| ABLI01           | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 60.87085  | 100.00000    | 60.73612       |                   |                    | 0.00      | 0                | 0.00          |
| ABLI02           | On | 08/05/2014 | Spot Bond |        |            | 100.00000 | 36.29504  | 100.00000    | 36.21039       |                   |                    | 0.00      | 0                | 0.00          |
| ABLI03           | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 19.88968  | 100.00000    | 19.84329       |                   |                    | 0.00      | 0                | 0.00          |
| ABLI04           | On | 11/10/2016 | Spot Bond |        |            | 8.00000   | 90.94103  | 8.00000      | 90.90960       |                   |                    | 0.00      | 0                | 0.00          |
| ABLS1            | On | 08/08/2012 | Spot Bond |        |            | 100.00000 | 96.57881  | 100.00000    | 96.32990       |                   |                    | 0.00      | 0                | 0.00          |
| ABLS2A           | On | 13/07/2016 | Spot Bond |        |            | 100.00000 | 18.96347  | 100.00000    | 18.92174       |                   |                    | 0.00      | 0                | 0.00          |
| ABLS2B           | On | 13/07/2016 | Spot Bond |        |            | 100.00000 | 15.12649  | 100.00000    | 15.08984       |                   | 868,000,000,000.00 | 8,680,000 | 6,510,000.00     |               |
| ABLS3            | On | 31/03/2018 | Spot Bond |        |            | 9.58000   | 100.54833 | 9.58000      | 100.52246      |                   |                    | 0.00      | 0                | 0.00          |
| ABLS4            | On | 29/03/2019 | Spot Bond |        |            | 100.00000 | 10.78299  | 100.00000    | 10.75687       |                   |                    | 0.00      | 0                | 0.00          |
| ABLS5            | On | 29/06/2019 | Spot Bond |        |            | 100.00000 | 13.20215  | 100.00000    | 13.16094       |                   |                    | 0.00      | 0                | 0.00          |
| ABLSI1           | On | 29/06/2019 | Spot Bond |        |            | 4.50000   | 100.50110 | 4.50000      | 100.47568      |                   |                    | 0.00      | 0                | 1,000,000.00  |
| ABN05            | On | 18/04/2021 | Spot Bond |        |            | 100.00000 | 5.29064   | 100.00000    | 5.27822        |                   |                    | 0.00      | 0                | 0.00          |
| ABN07            | On | 13/06/2015 | Spot Bond |        |            | 100.00000 | 17.98871  | 100.00000    | 17.94653       |                   |                    | 0.00      | 0                | 0.00          |
| ABN09            | On | 27/06/2023 | Spot Bond |        |            | 100.00000 | 4.65956   | 100.00000    | 4.64864        |                   |                    | 0.00      | 0                | 0.00          |
| ABN13            | On | 04/03/2013 | Spot Bond |        |            | 100.00000 | 87.13666  | 100.00000    | 86.93345       |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN14            | On | 10/10/2033 | Spot Bond |        |            | 100.00000 | 5.02432   | 100.00000    | 5.01255        |                   |            | 0.00  | 0                | 0.00          |
| ABN17            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 60.87085  | 100.00000    | 60.73612       |                   |            | 0.00  | 0                | 0.00          |
| ABN23            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 60.87085  | 100.00000    | 60.73612       |                   |            | 0.00  | 0                | 0.00          |
| ABN32            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 60.87085  | 100.00000    | 60.73612       |                   |            | 0.00  | 0                | 0.00          |
| ABN33            | On | 29/01/2018 | Spot Bond |        |            | 100.00000 | 2.15597   | 100.00000    | 2.15189        |                   |            | 0.00  | 0                | 0.00          |
| ABN34            | On | 29/01/2018 | Spot Bond |        |            | 100.00000 | 2.15597   | 100.00000    | 2.15189        |                   |            | 0.00  | 0                | 0.00          |
| ABN35            | On | 04/03/2013 | Spot Bond |        |            | 6.82500   | 100.83097 | 6.82500      | 100.81243      |                   |            | 0.00  | 0                | 0.00          |
| ABN37            | On | 07/07/2016 | Spot Bond |        |            | 100.00000 | 6.36982   | 100.00000    | 6.35774        |                   |            | 0.00  | 0                | 0.00          |
| ABN38            | On | 17/08/2015 | Spot Bond |        |            | 100.00000 | 11.77768  | 100.00000    | 11.75509       |                   |            | 0.00  | 0                | 0.00          |
| ABN39            | On | 21/09/2016 | Spot Bond |        |            | 100.00000 | 10.10258  | 100.00000    | 10.07811       |                   |            | 0.00  | 0                | 0.00          |
| ABN40            | On | 29/09/2015 | Spot Bond |        |            | 100.00000 | 10.83576  | 100.00000    | 10.81486       |                   |            | 0.00  | 0                | 0.00          |
| ABN41            | On | 01/10/2014 | Spot Bond |        |            | 100.00000 | 21.26969  | 100.00000    | 21.22452       |                   |            | 0.00  | 0                | 0.00          |
| ABN42            | On | 16/11/2015 | Spot Bond |        |            | 100.00000 | 9.88956   | 100.00000    | 9.87059        |                   |            | 0.00  | 0                | 0.00          |
| ABN43            | On | 12/07/2012 | Spot Bond |        |            | 100.00000 | 66.66670  | 100.00000    | 66.66670       |                   |            | 0.00  | 0                | 0.00          |
| ABN44            | On | 14/12/2015 | Spot Bond |        |            | 100.00000 | 9.36442   | 100.00000    | 9.34641        |                   |            | 0.00  | 0                | 0.00          |
| ABN45            | On | 23/02/2016 | Spot Bond |        |            | 100.00000 | 19.11067  | 100.00000    | 19.07381       |                   |            | 0.00  | 0                | 0.00          |
| ABN46            | On | 23/03/2016 | Spot Bond |        |            | 100.00000 | 18.28905  | 100.00000    | 18.25367       |                   |            | 0.00  | 0                | 0.00          |
| ABN47            | On | 05/04/2017 | Spot Bond |        |            | 100.00000 | 9.63943   | 100.00000    | 9.60933        |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| ABN48            | On | 13/04/2017 | Spot Bond |        |            | 100.00000 | 9.46473   | 100.00000    | 9.43517        |                   |                      | 0.00       | 0                | 0.00          |
| ABN49            | On | 12/04/2016 | Spot Bond |        |            | 100.00000 | 17.59437  | 100.00000    | 17.56034       |                   |                      | 0.00       | 0                | 0.00          |
| ABN50            | On | 21/12/2014 | Spot Bond |        |            | 100.00000 | 21.80362  | 100.00000    | 21.76937       |                   |                      | 0.00       | 0                | 0.00          |
| ABN51            | On | 09/09/2015 | Spot Bond |        |            | 100.00000 | 15.51262  | 100.00000    | 15.45850       |                   |                      | 0.00       | 0                | 0.00          |
| ABN52            | On | 18/05/2016 | Spot Bond |        |            | 100.00000 | 15.98386  | 100.00000    | 15.95294       |                   |                      | 0.00       | 0                | 0.00          |
| ABN53            | On | 01/06/2016 | Spot Bond |        |            | 100.00000 | 15.33399  | 100.00000    | 15.30433       |                   |                      | 0.00       | 0                | 0.00          |
| ABN54            | On | 14/06/2016 | Spot Bond |        |            | 100.00000 | 15.04070  | 100.00000    | 15.01159       |                   |                      | 0.00       | 0                | 0.00          |
| ABN55            | On | 27/06/2017 | Spot Bond |        |            | 100.00000 | 1.61706   | 100.00000    | 1.61166        |                   |                      | 0.00       | 0                | 0.00          |
| ABN56            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 20.13066  | 100.00000    | 20.02213       |                   |                      | 0.00       | 0                | 0.00          |
| ABN57            | On | 05/07/2013 | Spot Bond |        |            | 100.00000 | 53.94032  | 100.00000    | 53.83797       |                   | 5,900,000,000,000.00 | 59,000,000 | 47,000,000.00    |               |
| ABN58            | On | 16/07/2017 | Spot Bond |        |            | 100.00000 | 1.74181   | 100.00000    | 1.73415        |                   |                      | 0.00       | 0                | 0.00          |
| ABS10            | On | 17/03/2018 | Spot Bond |        |            | 100.00000 | 13.83629  | 100.00000    | 13.80583       |                   |                      | 0.00       | 0                | 6,900,000.00  |
| ABS5             | On | 01/05/2015 | Spot Bond |        |            | 100.00000 | 19.37407  | 100.00000    | 19.33143       |                   | 301,200,000,000.00   | 3,012,000  | 15,046,000.00    |               |
| ABS6             | On | 01/06/2020 | Spot Bond |        |            | 100.00000 | 9.23457   | 100.00000    | 9.21414        |                   |                      | 0.00       | 0                | 5,700,000.00  |
| ABS7             | On | 11/09/2026 | Spot Bond |        |            | 100.00000 | 11.66853  | 100.00000    | 11.64285       |                   |                      | 0.00       | 0                | 0.00          |
| ABS9             | On | 17/03/2016 | Spot Bond |        |            | 100.00000 | 16.88713  | 100.00000    | 16.84996       |                   |                      | 0.00       | 0                | 0.00          |
| ABS11            | On | 11/06/2014 | Spot Bond |        |            | 100.00000 | 29.16415  | 100.00000    | 29.09579       |                   |                      | 0.00       | 0                | 0.00          |
| ABS11            | On | 11/06/2014 | Spot Bond |        |            | 4.00000   | 117.72600 | 4.00000      | 117.69781      |                   |                      | 0.00       | 0                | 0.00          |
| ABS12            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 6.01890   | 100.00000    | 6.00558        |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABSI3            | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 6.63040   | 100.00000    | 6.61479        |                   |            | 0.00  | 0                | 0.00          |
| ABSI4            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 4.39714   | 100.00000    | 4.38678        |                   |            | 0.00  | 0                | 0.00          |
| ACL001           | On | 31/07/2013 | Spot Bond |        |            | 100.00000 | 45.09610  | 100.00000    | 44.98686       |                   |            | 0.00  | 0                | 0.00          |
| ACL017           | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 58.26029  | 100.00000    | 58.11916       |                   |            | 0.00  | 0                | 0.00          |
| ACL019           | On | 20/06/2013 | Spot Bond |        |            | 100.00000 | 58.57290  | 100.00000    | 58.43102       |                   |            | 0.00  | 0                | 0.00          |
| ACL01U           | On | 30/06/2015 | Spot Bond |        |            | 100.00000 | 19.04887  | 100.00000    | 19.00273       |                   |            | 0.00  | 0                | 0.00          |
| ACL020           | On | 31/08/2013 | Spot Bond |        |            | 100.00000 | 43.22366  | 100.00000    | 43.11895       |                   |            | 0.00  | 0                | 0.00          |
| ACL024           | On | 20/04/2013 | Spot Bond |        |            | 100.00000 | 66.23257  | 100.00000    | 66.07036       |                   |            | 0.00  | 0                | 0.00          |
| ACL025           | On | 31/08/2013 | Spot Bond |        |            | 100.00000 | 43.22366  | 100.00000    | 43.11895       |                   |            | 0.00  | 0                | 0.00          |
| ACL026           | On | 08/05/2013 | Spot Bond |        |            | 100.00000 | 65.04353  | 100.00000    | 64.88596       |                   |            | 0.00  | 0                | 0.00          |
| ACL027           | On | 20/05/2013 | Spot Bond |        |            | 100.00000 | 58.67917  | 100.00000    | 58.55000       |                   |            | 0.00  | 0                | 0.00          |
| ACL028           | On | 15/09/2015 | Spot Bond |        |            | 13.50000  | 104.50029 | 13.50000     | 104.46320      |                   |            | 0.00  | 0                | 0.00          |
| ACL029           | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 16.74342  | 100.00000    | 16.70285       |                   |            | 0.00  | 0                | 0.00          |
| ACL033           | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 17.01535  | 100.00000    | 16.97414       |                   |            | 0.00  | 0                | 0.00          |
| ACL036           | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 20.87695  | 100.00000    | 20.82638       |                   |            | 0.00  | 0                | 0.00          |
| ACL038           | On | 16/10/2012 | Spot Bond |        |            | 100.00000 | 81.40061  | 100.00000    | 81.22248       |                   |            | 0.00  | 0                | 0.00          |
| ACL039           | On | 20/09/2013 | Spot Bond |        |            | 100.00000 | 40.05356  | 100.00000    | 39.95652       |                   |            | 0.00  | 0                | 0.00          |
| ACL041           | On | 20/09/2013 | Spot Bond |        |            | 100.00000 | 40.01049  | 100.00000    | 39.91356       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL042           | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 16.47147  | 100.00000    | 16.43156       |                   |            | 0.00  | 0                | 0.00          |
| ACL047           | On | 22/10/2018 | Spot Bond |        |            | 100.00000 | 1.30029   | 100.00000    | 1.29783        |                   |            | 0.00  | 0                | 0.00          |
| ACL053           | On | 29/01/2013 | Spot Bond |        |            | 100.00000 | 66.15712  | 100.00000    | 65.99509       |                   |            | 0.00  | 0                | 0.00          |
| ACL054           | On | 29/01/2013 | Spot Bond |        |            | 100.00000 | 66.15712  | 100.00000    | 65.99509       |                   |            | 0.00  | 0                | 0.00          |
| ACL068           | On | 22/02/2014 | Spot Bond |        |            | 100.00000 | 30.83459  | 100.00000    | 30.75989       |                   |            | 0.00  | 0                | 0.00          |
| ACL070           | On | 31/12/2013 | Spot Bond |        |            | 100.00000 | 39.47560  | 100.00000    | 39.37996       |                   |            | 0.00  | 0                | 0.00          |
| ACL071           | On | 20/06/2015 | Spot Bond |        |            | 100.00000 | 13.15764  | 100.00000    | 13.13268       |                   |            | 0.00  | 0                | 0.00          |
| ACL072           | On | 31/10/2012 | Spot Bond |        |            | 100.00000 | 98.27985  | 100.00000    | 98.02323       |                   |            | 0.00  | 0                | 0.00          |
| ACL073           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 11.05219  | 100.00000    | 11.03128       |                   |            | 0.00  | 0                | 0.00          |
| ACL074           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 11.05219  | 100.00000    | 11.03128       |                   |            | 0.00  | 0                | 0.00          |
| ACL075           | On | 20/09/2013 | Spot Bond |        |            | 100.00000 | 40.58475  | 100.00000    | 40.48643       |                   |            | 0.00  | 0                | 0.00          |
| ACL076           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 14.11303  | 100.00000    | 14.07883       |                   |            | 0.00  | 0                | 0.00          |
| ACL077           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 14.95048  | 100.00000    | 14.91427       |                   |            | 0.00  | 0                | 0.00          |
| ACL078           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 13.73971  | 100.00000    | 13.70642       |                   |            | 0.00  | 0                | 0.00          |
| ACL080           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 13.99195  | 100.00000    | 13.95805       |                   |            | 0.00  | 0                | 0.00          |
| ACL081           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 14.10294  | 100.00000    | 14.06877       |                   |            | 0.00  | 0                | 0.00          |
| ACL082           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 13.53140  | 100.00000    | 13.50128       |                   |            | 0.00  | 0                | 0.00          |
| ACL083           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 13.53140  | 100.00000    | 13.50128       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL084           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 13.60341  | 100.00000    | 13.57314       |                   |            | 0.00  | 0                | 0.00          |
| ACL085           | On | 20/12/2015 | Spot Bond |        |            | 100.00000 | 13.53790  | 100.00000    | 13.50511       |                   |            | 0.00  | 0                | 0.00          |
| ACL086           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 13.60341  | 100.00000    | 13.57314       |                   |            | 0.00  | 0                | 0.00          |
| ACL087           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 13.45938  | 100.00000    | 13.42943       |                   |            | 0.00  | 0                | 0.00          |
| ACL088           | On | 20/12/2015 | Spot Bond |        |            | 100.00000 | 21.26098  | 100.00000    | 21.22076       |                   |            | 0.00  | 0                | 0.00          |
| ACL089           | On | 20/12/2014 | Spot Bond |        |            | 100.00000 | 21.22602  | 100.00000    | 21.17460       |                   |            | 0.00  | 0                | 0.00          |
| ACL090           | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 86.47575  | 100.00000    | 86.27650       |                   |            | 0.00  | 0                | 0.00          |
| ACL091           | On | 20/12/2013 | Spot Bond |        |            | 100.00000 | 40.26172  | 100.00000    | 40.16419       |                   |            | 0.00  | 0                | 0.00          |
| ACL092           | On | 26/12/2015 | Spot Bond |        |            | 100.00000 | 13.24784  | 100.00000    | 13.21575       |                   |            | 0.00  | 0                | 0.00          |
| ACL093           | On | 20/12/2013 | Spot Bond |        |            | 100.00000 | 40.26172  | 100.00000    | 40.16419       |                   |            | 0.00  | 0                | 0.00          |
| ACL094           | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 86.47575  | 100.00000    | 86.27650       |                   |            | 0.00  | 0                | 0.00          |
| ACL095           | On | 20/12/2018 | Spot Bond |        |            | 100.00000 | 8.80616   | 100.00000    | 8.78483        |                   |            | 0.00  | 0                | 0.00          |
| ACL096           | On | 20/06/2020 | Spot Bond |        |            | 100.00000 | 8.79871   | 100.00000    | 8.77740        |                   |            | 0.00  | 0                | 0.00          |
| ACL097           | On | 20/12/2025 | Spot Bond |        |            | 100.00000 | 8.80907   | 100.00000    | 8.78773        |                   |            | 0.00  | 0                | 0.00          |
| ACL098           | On | 20/12/2025 | Spot Bond |        |            | 100.00000 | 8.59554   | 100.00000    | 8.57471        |                   |            | 0.00  | 0                | 0.00          |
| ACL099           | On | 20/12/2013 | Spot Bond |        |            | 100.00000 | 39.90281  | 100.00000    | 39.80615       |                   |            | 0.00  | 0                | 0.00          |
| ACL100           | On | 20/12/2017 | Spot Bond |        |            | 100.00000 | 9.02428   | 100.00000    | 9.00242        |                   |            | 0.00  | 0                | 0.00          |
| ACL101           | On | 18/01/2013 | Spot Bond |        |            | 100.00000 | 66.34272  | 100.00000    | 66.18024       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL102           | On | 12/07/2013 |        |            | 100.00000 | 55.31943  | 100.00000    | 55.18788       |                   |            | 0.00  | 0                | 0.00          |
| ACL103           | On | 18/01/2013 |        |            | 100.00000 | 66.34991  | 100.00000    | 66.18740       |                   |            | 0.00  | 0                | 0.00          |
| ACL104           | On | 20/12/2019 |        |            | 100.00000 | 10.82549  | 100.00000    | 10.79927       |                   |            | 0.00  | 0                | 930,000.00    |
| ACL114           | On | 20/03/2014 |        |            | 100.00000 | 28.29727  | 100.00000    | 28.22871       |                   |            | 0.00  | 0                | 0.00          |
| ACL115           | On | 31/01/2014 |        |            | 100.00000 | 39.26709  | 100.00000    | 39.17970       |                   |            | 0.00  | 0                | 0.00          |
| ACL116           | On | 31/01/2014 |        |            | 100.00000 | 32.23816  | 100.00000    | 32.16007       |                   |            | 0.00  | 0                | 0.00          |
| ACL117           | On | 15/08/2012 |        |            | 100.00000 | 94.54642  | 100.00000    | 94.30706       |                   |            | 0.00  | 0                | 0.00          |
| ACL118           | On | 26/01/2021 |        |            | 100.00000 | 7.68037   | 100.00000    | 7.66155        |                   |            | 0.00  | 0                | 0.00          |
| ACL120           | On | 26/01/2021 |        |            | 100.00000 | 7.69014   | 100.00000    | 7.67131        |                   |            | 0.00  | 0                | 0.00          |
| ACL122           | On | 20/06/2016 |        |            | 100.00000 | 6.57882   | 100.00000    | 6.56634        |                   |            | 0.00  | 0                | 0.00          |
| ACL123           | On | 27/01/2014 |        |            | 100.00000 | 30.87128  | 100.00000    | 32.58427       |                   |            | 0.00  | 0                | 0.00          |
| ACL124           | On | 09/06/2018 |        |            | 100.00000 | 3.59105   | 100.00000    | 3.58310        |                   |            | 0.00  | 0                | 0.00          |
| ACL125           | On | 20/09/2017 |        |            | 100.00000 | 4.39353   | 100.00000    | 4.38386        |                   |            | 0.00  | 0                | 0.00          |
| ACL126           | On | 20/09/2016 |        |            | 100.00000 | 5.52610   | 100.00000    | 5.51564        |                   |            | 0.00  | 0                | 0.00          |
| ACL127           | On | 20/09/2021 |        |            | 100.00000 | 3.73548   | 100.00000    | 3.72725        |                   |            | 0.00  | 0                | 0.00          |
| ACL128           | On | 20/09/2021 |        |            | 100.00000 | 3.87840   | 100.00000    | 3.86986        |                   |            | 0.00  | 0                | 0.00          |
| ACL129           | On | 20/09/2021 |        |            | 100.00000 | 8.35346   | 100.00000    | 8.33323        |                   |            | 0.00  | 0                | 0.00          |
| ACL130           | On | 18/08/2014 |        |            | 100.00000 | 22.58422  | 100.00000    | 22.52951       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| ACL131           | On | 18/08/2014 | Spot Bond |        |            | 100.00000 | 22.58422  | 100.00000    | 22.52951       |                   |                      | 0.00       | 0                | 0.00          |
| ACL132           | On | 27/01/2014 | Spot Bond |        |            | 100.00000 | 30.87128  | 100.00000    | 32.58427       |                   |                      | 0.00       | 0                | 0.00          |
| ACL133           | On | 26/08/2014 | Spot Bond |        |            | 100.00000 | 22.27791  | 100.00000    | 22.22394       |                   |                      | 0.00       | 0                | 0.00          |
| ACL134           | On | 20/09/2014 | Spot Bond |        |            | 100.00000 | 21.30921  | 100.00000    | 21.25759       |                   |                      | 0.00       | 0                | 0.00          |
| ACL135           | On | 20/09/2014 | Spot Bond |        |            | 100.00000 | 21.25374  | 100.00000    | 21.20225       |                   |                      | 0.00       | 0                | 0.00          |
| ACL136           | On | 20/09/2021 | Spot Bond |        |            | 100.00000 | 8.21470   | 100.00000    | 8.19480        |                   |                      | 0.00       | 0                | 0.00          |
| ACL137           | On | 02/09/2016 | Spot Bond |        |            | 100.00000 | 10.76983  | 100.00000    | 10.74374       |                   |                      | 0.00       | 0                | 0.00          |
| ACL138           | On | 20/09/2021 | Spot Bond |        |            | 100.00000 | 8.20402   | 100.00000    | 8.18414        |                   |                      | 0.00       | 0                | 0.00          |
| ACL139           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 13.34559  | 100.00000    | 13.31590       |                   |                      | 0.00       | 0                | 0.00          |
| ACL140           | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 86.64573  | 100.00000    | 86.44609       |                   |                      | 0.00       | 0                | 0.00          |
| ACL141           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 13.41761  | 100.00000    | 13.38775       |                   |                      | 0.00       | 0                | 0.00          |
| ACL142           | On | 20/12/2014 | Spot Bond |        |            | 100.00000 | 21.30921  | 100.00000    | 21.25759       |                   | 5,000,000,000,000.00 | 50,000,000 | 50,000,000.00    |               |
| ACL143           | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 10.90985  | 100.00000    | 10.88342       |                   |                      | 0.00       | 0                | 0.00          |
| ACL144           | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 10.23148  | 100.00000    | 10.20670       |                   |                      | 0.00       | 0                | 0.00          |
| ACL145           | On | 20/12/2021 | Spot Bond |        |            | 100.00000 | 8.38548   | 100.00000    | 8.36516        |                   |                      | 0.00       | 0                | 0.00          |
| ACL146           | On | 30/11/2013 | Spot Bond |        |            | 100.00000 | 48.10258  | 100.00000    | 47.98605       |                   |                      | 0.00       | 0                | 0.00          |
| ACL147           | On | 20/07/2012 | Spot Bond |        |            | 100.00000 | 99.18478  | 100.00000    | 98.91599       |                   |                      | 0.00       | 0                | 0.00          |
| ACL148           | On | 20/07/2012 | Spot Bond |        |            | 100.00000 | 99.18478  | 100.00000    | 98.91599       |                   | 600,000,000,000.00   | 6,000,000  | 3,000,000.00     |               |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| ACL149           | On | 20/03/2014 | Spot Bond |        |            | 100.00000 | 28.73282  | 100.00000    | 28.67594       |                   |                    | 0.00      | 0                | 0.00          |
| ACL150           | On | 20/03/2014 | Spot Bond |        |            | 100.00000 | 28.46264  | 100.00000    | 28.40629       |                   |                    | 0.00      | 0                | 0.00          |
| ACL151           | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 10.20610  | 100.00000    | 10.18589       |                   |                    | 0.00      | 0                | 0.00          |
| ACL152           | On | 08/02/2014 | Spot Bond |        |            | 100.00000 | 31.03332  | 100.00000    | 30.95814       |                   |                    | 0.00      | 0                | 0.00          |
| ACL153           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 16.32199  | 100.00000    | 16.28968       |                   | 800,000,000,000.00 | 8,000,000 | 4,000,000.00     |               |
| ACL154           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 16.14084  | 100.00000    | 16.10888       |                   |                    | 0.00      | 0                | 0.00          |
| ACL155           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 16.49250  | 100.00000    | 16.45985       |                   |                    | 0.00      | 0                | 0.00          |
| ACL156           | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 10.18327  | 100.00000    | 10.16311       |                   |                    | 0.00      | 0                | 0.00          |
| ACL157           | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 9.78388   | 100.00000    | 9.76451        |                   |                    | 0.00      | 0                | 0.00          |
| ACL158           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 16.35396  | 100.00000    | 16.32159       |                   |                    | 0.00      | 0                | 0.00          |
| ACL159           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 16.47119  | 100.00000    | 16.43857       |                   |                    | 0.00      | 0                | 0.00          |
| ACL160           | On | 20/07/2012 | Spot Bond |        |            | 100.00000 | 99.18478  | 100.00000    | 98.91599       |                   |                    | 0.00      | 0                | 0.00          |
| ACL161           | On | 20/03/2022 | Spot Bond |        |            | 100.00000 | 10.69339  | 100.00000    | 10.67668       |                   |                    | 0.00      | 0                | 0.00          |
| ACL162           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 12.81115  | 100.00000    | 12.78580       |                   |                    | 0.00      | 0                | 1,000,000.00  |
| ACL163           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 16.40725  | 100.00000    | 16.37477       |                   |                    | 0.00      | 0                | 0.00          |
| ACL164           | On | 20/06/2014 | Spot Bond |        |            | 100.00000 | 30.49107  | 100.00000    | 30.41721       |                   |                    | 0.00      | 0                | 0.00          |
| ACL165           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 20.32211  | 100.00000    | 20.27289       |                   |                    | 0.00      | 0                | 0.00          |
| ACL166           | On | 20/03/2014 | Spot Bond |        |            | 100.00000 | 28.01882  | 100.00000    | 27.95094       |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| ACL167           | On | 20/06/2019 | Spot Bond |        |            | 100.00000 | 12.06517  | 100.00000    | 12.04622       |                   |                    | 0.00      | 0                | 0.00          |
| ACL168           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 9.55716   | 100.00000    | 9.53400        |                   |                    | 0.00      | 0                | 0.00          |
| ACL169           | On | 20/06/2017 | Spot Bond |        |            | 1.75000   | 102.12292 | 1.75000      | 102.10627      |                   |                    | 0.00      | 0                | 0.00          |
| ACL170           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 16.00307  | 100.00000    | 15.96430       |                   |                    | 0.00      | 0                | 0.00          |
| ACL171           | On | 30/11/2012 | Spot Bond |        |            | 100.00000 | 76.49518  | 100.00000    | 76.34280       |                   |                    | 0.00      | 0                | 0.00          |
| ACL172           | On | 20/06/2015 | Spot Bond |        |            | 100.00000 | 16.02259  | 100.00000    | 15.98376       |                   |                    | 0.00      | 0                | 0.00          |
| ACL173           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 9.48350   | 100.00000    | 9.46053        |                   |                    | 0.00      | 0                | 0.00          |
| ACL174           | On | 20/06/2019 | Spot Bond |        |            | 100.00000 | 8.56592   | 100.00000    | 8.54517        |                   |                    | 0.00      | 0                | 0.00          |
| ACL175           | On | 20/06/2019 | Spot Bond |        |            | 100.00000 | 8.02804   | 100.00000    | 8.00859        |                   |                    | 0.00      | 0                | 0.00          |
| ACL176           | On | 30/11/2012 | Spot Bond |        |            | 100.00000 | 72.85429  | 100.00000    | 72.70916       |                   |                    | 0.00      | 0                | 0.00          |
| ACL177           | On | 20/09/2013 | Spot Bond |        |            | 100.00000 | 39.20497  | 100.00000    | 39.07404       |                   |                    | 0.00      | 0                | 0.00          |
| ACL178           | On | 20/09/2014 | Spot Bond |        |            | 100.00000 | 21.52867  | 100.00000    | 21.45677       |                   |                    | 0.00      | 0                | 0.00          |
| ACL179           | On | 30/11/2012 | Spot Bond |        |            | 100.00000 | 76.22381  | 100.00000    | 76.07196       |                   |                    | 0.00      | 0                | 0.00          |
| ADB01S           | On | 14/12/2012 | Spot Bond |        |            | 100.00000 | 74.07729  | 100.00000    | 73.93372       |                   |                    | 0.00      | 0                | 0.00          |
| ADB02S           | On | 14/12/2012 | Spot Bond |        |            | 100.00000 | 74.05602  | 100.00000    | 73.91250       |                   |                    | 0.00      | 0                | 0.00          |
| ADB03S           | On | 09/04/2013 | Spot Bond |        |            | 100.00000 | 61.93820  | 100.00000    | 61.80112       |                   |                    | 0.00      | 0                | 0.00          |
| AER01U           | On | 18/11/2016 | Spot Bond |        |            | 100.00000 | 2.60455   | 100.00000    | 2.59824        |                   |                    | 0.00      | 0                | 0.00          |
| AHF1A1           | On | 21/11/2014 | Spot Bond |        |            | 100.00000 | 22.32107  | 100.00000    | 22.26700       |                   | 217,000,000,000.00 | 2,170,000 | 1,085,000.00     |               |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AHF1B1           | On | 21/11/2014 | Spot Bond |        |            | 100.00000 | 23.06669  | 100.00000    | 23.01080       |                   |            | 0.00  | 0                | 0.00          |
| AHF1C1           | On | 21/11/2014 | Spot Bond |        |            | 100.00000 | 23.56376  | 100.00000    | 23.50667       |                   |            | 0.00  | 0                | 0.00          |
| AIR01            | On | 15/03/2019 | Spot Bond |        |            | 100.00000 | 11.68762  | 100.00000    | 11.66189       |                   |            | 0.00  | 0                | 7,400,000.00  |
| AIR02            | On | 30/04/2023 | Spot Bond |        |            | 100.00000 | 13.89751  | 100.00000    | 13.86675       |                   |            | 0.00  | 0                | 0.00          |
| AIR02U           | On | 05/10/2014 | Spot Bond |        |            | 100.00000 | 22.30829  | 100.00000    | 22.25424       |                   |            | 0.00  | 0                | 0.00          |
| AIR03            | On | 09/03/2016 | Spot Bond |        |            | 100.00000 | 19.09432  | 100.00000    | 19.05228       |                   |            | 0.00  | 0                | 14,200,000.00 |
| AIR03U           | On | 26/10/2014 | Spot Bond |        |            | 100.00000 | 24.37173  | 100.00000    | 26.69757       |                   |            | 0.00  | 0                | 0.00          |
| AIR04U           | On | 26/10/2029 | Spot Bond |        |            | 100.00000 | 13.89921  | 100.00000    | 13.86845       |                   |            | 0.00  | 0                | 0.00          |
| AIRL01           | On | 30/04/2028 | Spot Bond |        |            | 100.00000 | 5.63498   | 100.00000    | 5.62178        |                   |            | 0.00  | 0                | 0.00          |
| AIRL02           | On | 18/02/2014 | Spot Bond |        |            | 100.00000 | 33.75568  | 100.00000    | 33.68057       |                   |            | 0.00  | 0                | 0.00          |
| BAW10            | On | 01/10/2016 | Spot Bond |        |            | 100.00000 | 9.61154   | 100.00000    | 9.58825        |                   |            | 0.00  | 0                | 0.00          |
| BAW11            | On | 01/10/2018 | Spot Bond |        |            | 100.00000 | 13.00932  | 100.00000    | 12.98053       |                   |            | 0.00  | 0                | 0.00          |
| BAW12            | On | 17/04/2015 | Spot Bond |        |            | 100.00000 | 14.02400  | 100.00000    | 16.66271       |                   |            | 0.00  | 0                | 0.00          |
| BAW13            | On | 17/04/2017 | Spot Bond |        |            | 100.00000 | 7.62483   | 100.00000    | 8.07684        |                   |            | 0.00  | 0                | 1,900,000.00  |
| BAW14U           | On | 01/01/2014 | Spot Bond |        |            | 100.00000 | 33.26393  | 100.00000    | 33.16007       |                   |            | 0.00  | 0                | 0.00          |
| BAW2             | On | 02/10/2015 | Spot Bond |        |            | 100.00000 | 21.29776  | 100.00000    | 21.25061       |                   |            | 0.00  | 0                | 0.00          |
| BAW3             | On | 02/10/2017 | Spot Bond |        |            | 100.00000 | 9.38704   | 100.00000    | 9.36430        |                   |            | 0.00  | 0                | 0.00          |
| BAW4             | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 40.71300  | 100.00000    | 40.61438       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| BAW5             | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 46.62534  | 100.00000    | 46.52272       |                   |                      | 0.00       | 0                | 0.00          |
| BAW6             | On | 02/10/2014 | Spot Bond |        |            | 100.00000 | 20.61263  | 100.00000    | 20.56270       |                   |                      | 0.00       | 0                | 0.00          |
| BAW7             | On | 02/10/2014 | Spot Bond |        |            | 100.00000 | 26.24203  | 100.00000    | 26.18395       |                   |                      | 0.00       | 0                | 0.00          |
| BAW8             | On | 02/10/2017 | Spot Bond |        |            | 100.00000 | 13.88824  | 100.00000    | 13.85751       |                   |                      | 0.00       | 0                | 0.00          |
| BAW9             | On | 03/02/2014 | Spot Bond |        |            | 100.00000 | 31.90964  | 100.00000    | 31.83234       |                   | 1,200,000,000,000.00 | 12,000,000 | 6,000,000.00     |               |
| BAYA01           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 16.28469  | 100.00000    | 16.24524       |                   |                      | 0.00       | 0                | 0.00          |
| BAYA02           | On | 30/06/2013 | Spot Bond |        |            | 100.00000 | 58.62122  | 100.00000    | 58.47921       |                   |                      | 0.00       | 0                | 0.00          |
| BAYA04           | On | 30/09/2015 | Spot Bond |        |            | 100.00000 | 17.03454  | 100.00000    | 16.99327       |                   |                      | 0.00       | 0                | 0.00          |
| BAYA05           | On | 30/09/2015 | Spot Bond |        |            | 100.00000 | 17.00500  | 100.00000    | 16.96380       |                   |                      | 0.00       | 0                | 0.00          |
| BAYA06           | On | 30/09/2016 | Spot Bond |        |            | 100.00000 | 12.89450  | 100.00000    | 12.86326       |                   |                      | 0.00       | 0                | 0.00          |
| BAYA07           | On | 31/12/2015 | Spot Bond |        |            | 100.00000 | 16.91637  | 100.00000    | 16.87538       |                   |                      | 0.00       | 0                | 0.00          |
| BAYA08           | On | 31/12/2017 | Spot Bond |        |            | 100.00000 | 13.12382  | 100.00000    | 13.09202       |                   |                      | 0.00       | 0                | 0.00          |
| BAYA09           | On | 31/12/2015 | Spot Bond |        |            | 100.00000 | 16.17283  | 100.00000    | 16.13366       |                   |                      | 0.00       | 0                | 0.00          |
| BAYA10           | On | 31/12/2015 | Spot Bond |        |            | 100.00000 | 16.17283  | 100.00000    | 16.13366       |                   |                      | 0.00       | 0                | 0.00          |
| BAYA11           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 14.32912  | 100.00000    | 14.29442       |                   |                      | 0.00       | 0                | 0.00          |
| BAYA12           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 14.73130  | 100.00000    | 14.69561       |                   |                      | 0.00       | 0                | 0.00          |
| BAYA13           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 15.80208  | 100.00000    | 15.76380       |                   |                      | 0.00       | 0                | 0.00          |
| BAYA14           | On | 30/09/2015 | Spot Bond |        |            | 100.00000 | 17.03454  | 100.00000    | 16.99327       |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA15 On        | 30/06/2016 | Spot Bond |        |            | 100.00000 | 15.25914  | 100.00000    | 15.22218       |                   |            | 0.00  | 0                | 0.00          |
| BAYA16 On        | 30/09/2016 | Spot Bond |        |            | 8.00000   | 100.36659 | 8.00000      | 100.34498      |                   |            | 0.00  | 0                | 0.00          |
| BAYA17 On        | 30/09/2016 | Spot Bond |        |            | 100.00000 | 12.58891  | 100.00000    | 12.55841       |                   |            | 0.00  | 0                | 0.00          |
| BAYA18 On        | 31/12/2016 | Spot Bond |        |            | 100.00000 | 12.58891  | 100.00000    | 12.55841       |                   |            | 0.00  | 0                | 0.00          |
| BAYA19 On        | 31/12/2016 | Spot Bond |        |            | 100.00000 | 12.58891  | 100.00000    | 12.55841       |                   |            | 0.00  | 0                | 0.00          |
| BAYA20 On        | 30/09/2014 | Spot Bond |        |            | 100.00000 | 22.56243  | 100.00000    | 22.50778       |                   |            | 0.00  | 0                | 0.00          |
| BAYA21 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 57.09559  | 100.00000    | 56.95727       |                   |            | 0.00  | 0                | 0.00          |
| BAYA22 On        | 30/09/2015 | Spot Bond |        |            | 100.00000 | 14.98615  | 100.00000    | 14.94984       |                   |            | 0.00  | 0                | 0.00          |
| BAYA23 On        | 30/06/2017 | Spot Bond |        |            | 100.00000 | 14.18069  | 100.00000    | 14.13542       |                   |            | 0.00  | 0                | 0.00          |
| BAYA24 On        | 30/06/2017 | Spot Bond |        |            | 100.00000 | 14.87391  | 100.00000    | 14.82645       |                   |            | 0.00  | 0                | 0.00          |
| BAYB02 On        | 31/03/2016 | Spot Bond |        |            | 100.00000 | 19.30098  | 100.00000    | 19.25421       |                   |            | 0.00  | 0                | 0.00          |
| BAYB03 On        | 31/12/2016 | Spot Bond |        |            | 100.00000 | 2.34659   | 100.00000    | 2.34090        |                   |            | 0.00  | 0                | 0.00          |
| BAYB04 On        | 31/03/2017 | Spot Bond |        |            | 100.00000 | 1.50182   | 100.00000    | 1.49818        |                   |            | 0.00  | 0                | 0.00          |
| BAYC1UOn         | 31/12/2016 | Spot Bond |        |            | 100.00000 | 4.55538   | 100.00000    | 4.54676        |                   |            | 0.00  | 0                | 0.00          |
| BAYD1UOn         | 30/06/2035 | Spot Bond |        |            | 100.00000 | 19.47675  | 100.00000    | 19.42957       |                   |            | 0.00  | 0                | 0.00          |
| BAYD2UOn         | 30/06/2035 | Spot Bond |        |            | 100.00000 | 17.72604  | 100.00000    | 17.68309       |                   |            | 0.00  | 0                | 0.00          |
| BAYD3UOn         | 30/06/2035 | Spot Bond |        |            | 100.00000 | 10.94200  | 100.00000    | 10.91549       |                   |            | 0.00  | 0                | 0.00          |
| BAYD4UOn         | 30/06/2035 | Spot Bond |        |            | 100.00000 | 10.94200  | 100.00000    | 10.91549       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |               |           |  | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYD5UOn         | 30/06/2035    | Spot Bond |  |        |            | 100.00000 | 13.22939  | 100.00000    | 13.19734       |                   |            | 0.00  | 0                | 0.00          |
| BAYD6UOn         | 30/06/2035    | Spot Bond |  |        |            | 100.00000 | 11.46305  | 100.00000    | 11.43527       |                   |            | 0.00  | 0                | 0.00          |
| BCP1             | On 30/09/2014 | Spot Bond |  |        |            | 100.00000 | 23.55488  | 100.00000    | 23.49782       |                   |            | 0.00  | 0                | 0.00          |
| BCP2             | On 30/09/2015 | Spot Bond |  |        |            | 100.00000 | 16.41904  | 100.00000    | 16.37927       |                   |            | 0.00  | 0                | 0.00          |
| BCP58UOn         | 23/07/2012    | Spot Bond |  |        |            | 100.00000 | 98.38275  | 100.00000    | 98.11828       |                   |            | 0.00  | 0                | 0.00          |
| BCP59UOn         | 17/08/2012    | Spot Bond |  |        |            | 100.00000 | 92.17172  | 100.00000    | 91.93955       |                   |            | 0.00  | 0                | 0.00          |
| BCP60UOn         | 07/09/2012    | Spot Bond |  |        |            | 100.00000 | 87.52998  | 100.00000    | 87.32057       |                   |            | 0.00  | 0                | 0.00          |
| BD0202           | On 31/12/2018 | Spot Bond |  |        |            | 100.00000 | 3.54932   | 100.00000    | 3.54151        |                   |            | 0.00  | 0                | 0.00          |
| BD0205           | On 28/04/2028 | Spot Bond |  |        |            | 100.00000 | 8.48772   | 100.00000    | 8.47162        |                   |            | 0.00  | 0                | 0.00          |
| BD0206           | On 02/03/2028 | Spot Bond |  |        |            | 100.00000 | 9.47750   | 100.00000    | 9.45951        |                   |            | 0.00  | 0                | 0.00          |
| BD0302           | On 18/04/2028 | Spot Bond |  |        |            | 100.00000 | 9.91219   | 100.00000    | 9.89026        |                   |            | 0.00  | 0                | 0.00          |
| BD310A           | On 08/05/2014 | Spot Bond |  |        |            | 100.00000 | 32.94852  | 100.00000    | 32.86870       |                   |            | 0.00  | 0                | 0.00          |
| BD310B           | On 03/07/2013 | Spot Bond |  |        |            | 100.00000 | 57.01990  | 100.00000    | 56.88176       |                   |            | 0.00  | 0                | 0.00          |
| BD310C           | On 18/02/2014 | Spot Bond |  |        |            | 100.00000 | 31.09863  | 100.00000    | 31.02329       |                   |            | 0.00  | 0                | 0.00          |
| BD311A           | On 08/02/2014 | Spot Bond |  |        |            | 100.00000 | 30.07807  | 100.00000    | 30.00520       |                   |            | 0.00  | 0                | 0.00          |
| BD311B           | On 04/07/2013 | Spot Bond |  |        |            | 100.00000 | 57.62211  | 100.00000    | 57.48251       |                   |            | 0.00  | 0                | 0.00          |
| BD311C           | On 31/10/2013 | Spot Bond |  |        |            | 100.00000 | 44.95800  | 100.00000    | 44.84909       |                   |            | 0.00  | 0                | 0.00          |
| BD311D           | On 31/03/2013 | Spot Bond |  |        |            | 100.00000 | 57.21255  | 100.00000    | 57.07395       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BD311E           | On | 07/12/2023 |        |            | 100.00000 | 8.35119   | 100.00000    | 8.33095        |                   |            | 0.00  | 0                | 0.00          |
| BD311F           | On | 20/09/2014 |        |            | 100.00000 | 20.98105  | 100.00000    | 20.93023       |                   |            | 0.00  | 0                | 0.00          |
| BEER01           | On | 19/07/2012 |        |            | 100.00000 | 104.39547 | 100.00000    | 104.11178      |                   |            | 0.00  | 0                | 0.00          |
| BG22A1           | On | 21/07/2016 |        |            | 100.00000 | 9.52385   | 100.00000    | 11.22920       |                   |            | 0.00  | 0                | 0.00          |
| BG22A2           | On | 21/07/2016 |        |            | 100.00000 | 9.57196   | 100.00000    | 11.28955       |                   |            | 0.00  | 0                | 0.00          |
| BG22A3           | On | 21/07/2016 |        |            | 100.00000 | 9.71632   | 100.00000    | 11.47059       |                   |            | 0.00  | 0                | 0.00          |
| BG22B1           | On | 21/07/2016 |        |            | 100.00000 | 10.19750  | 100.00000    | 12.07407       |                   |            | 0.00  | 0                | 0.00          |
| BG22C1           | On | 21/07/2016 |        |            | 100.00000 | 10.67869  | 100.00000    | 12.67754       |                   |            | 0.00  | 0                | 0.00          |
| BG22D1           | On | 21/07/2016 |        |            | 100.00000 | 12.02599  | 100.00000    | 14.36730       |                   |            | 0.00  | 0                | 0.00          |
| BG22YU           | On | 21/07/2016 |        |            | 100.00000 | 2.78728   | 100.00000    | 2.78045        |                   |            | 0.00  | 0                | 0.00          |
| BG32A1           | On | 30/10/2016 |        |            | 100.00000 | 10.71518  | 100.00000    | 10.68893       |                   |            | 0.00  | 0                | 0.00          |
| BG32A2           | On | 30/10/2016 |        |            | 100.00000 | 11.12941  | 100.00000    | 11.10215       |                   |            | 0.00  | 0                | 0.00          |
| BG32A3           | On | 30/10/2016 |        |            | 100.00000 | 11.30694  | 100.00000    | 11.27924       |                   |            | 0.00  | 0                | 0.00          |
| BG32A4           | On | 30/10/2016 |        |            | 100.00000 | 11.36611  | 100.00000    | 11.33827       |                   |            | 0.00  | 0                | 0.00          |
| BG32B            | On | 30/10/2016 |        |            | 100.00000 | 12.07622  | 100.00000    | 12.04665       |                   |            | 0.00  | 0                | 0.00          |
| BG32C            | On | 30/10/2016 |        |            | 100.00000 | 13.02304  | 100.00000    | 12.99114       |                   |            | 0.00  | 0                | 0.00          |
| BG32DU           | On | 30/10/2016 |        |            | 100.00000 | 2.72644   | 100.00000    | 2.71976        |                   |            | 0.00  | 0                | 0.00          |
| BG32YU           | On | 30/10/2016 |        |            | 100.00000 | 2.72644   | 100.00000    | 2.71976        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield   | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-------------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| BG42A1           | On | 15/03/2017 | Spot Bond |        |            | 100.00000   | 8.74178   | 100.00000    | 8.72060        |                   |            | 0.00              | 0                | 0.00          |
| BG42A2           | On | 15/03/2017 | Spot Bond |        |            | 100.00000   | 9.32760   | 100.00000    | 9.30501        |                   |            | 0.00              | 0                | 0.00          |
| BG42A3           | On | 15/03/2017 | Spot Bond |        |            | 100.00000   | 9.48737   | 100.00000    | 9.46439        |                   |            | 0.00              | 0                | 0.00          |
| BG42A4           | On | 15/03/2017 | Spot Bond |        |            | 8.00000     | 105.95602 | 8.00000      | 105.93255      |                   |            | 80,000,000,000.00 | 10,000,000       | 5,000,000.00  |
| BG42B            | On | 15/03/2017 | Spot Bond |        |            | 100.00000   | 9.96668   | 100.00000    | 9.94253        |                   |            | 0.00              | 0                | 0.00          |
| BG42C            | On | 15/06/2017 | Spot Bond |        |            | 100.00000   | 10.81878  | 100.00000    | 10.79258       |                   |            | 0.00              | 0                | 0.00          |
| BG42DU           | On | 15/03/2017 | Spot Bond |        |            | 100.00000   | 1.55746   | 100.00000    | 1.55369        |                   |            | 0.00              | 0                | 0.00          |
| BG42YU           | On | 15/03/2017 | Spot Bond |        |            | 100.00000   | 1.55746   | 100.00000    | 1.55369        |                   |            | 0.00              | 0                | 0.00          |
| BID01            | On | 06/08/2014 | Spot Bond |        |            | 100.00000   | 31.58605  | 100.00000    | 31.51577       |                   |            | 0.00              | 0                | 3,600,000.00  |
| BID02            | On | 14/07/2012 | Spot Bond |        |            | 100.00000   | 70.40003  | 100.00000    | 70.40001       |                   |            | 0.00              | 0                | 0.00          |
| BID03            | On | 14/07/2012 | Spot Bond |        |            | 100.00000   | 77.12502  | 100.00000    | 77.12501       |                   |            | 0.00              | 0                | 0.00          |
| BIDC14           | On | 26/10/2012 | Spot Bond |        |            | 100.00000   | 78.32618  | 100.00000    | 78.15846       |                   |            | 0.00              | 0                | 0.00          |
| BIDC20           | On | 02/08/2012 | Spot Bond |        |            | 100.00000   | 95.80052  | 100.00000    | 95.54974       |                   |            | 0.00              | 0                | 0.00          |
| BIDC21           | On | 17/10/2012 | Spot Bond |        |            | 1,000.00000 | 28.40467  | 1,000.00000  | 28.18533       |                   |            | 0.00              | 0                | 0.00          |
| BIDC22           | On | 27/07/2012 | Spot Bond |        |            | 100.00000   | 97.33333  | 100.00000    | 97.07447       |                   |            | 0.00              | 0                | 0.00          |
| BLG1A4           | On | 21/11/2015 | Spot Bond |        |            | 100.00000   | 12.95913  | 100.00000    | 12.92774       |                   |            | 0.00              | 0                | 0.00          |
| BLG1A5           | On | 21/11/2032 | Spot Bond |        |            | 100.00000   | 7.26278   | 100.00000    | 7.24518        |                   |            | 0.00              | 0                | 0.00          |
| BLG1A6           | On | 21/11/2032 | Spot Bond |        |            | 100.00000   | 8.23880   | 100.00000    | 8.21884        |                   |            | 0.00              | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility       | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|-------|------------------|---------------|
| BLG1B            | On | 21/11/2015 | Spot Bond |        |            | 100.00000 | 12.98083  | 100.00000    | 12.94938       |                   |                  | 0.00  | 0                | 0.00          |
| BLG1C            | On | 21/11/2015 | Spot Bond |        |            | 100.00000 | 13.33892  | 100.00000    | 13.30660       |                   |                  | 0.00  | 0                | 0.00          |
| BLG1D            | On | 21/11/2015 | Spot Bond |        |            | 100.00000 | 13.99000  | 100.00000    | 13.95612       |                   |                  | 0.00  | 0                | 0.00          |
| BLG1E            | On | 21/11/2015 | Spot Bond |        |            | 100.00000 | 16.70285  | 100.00000    | 16.66239       |                   |                  | 0.00  | 0                | 0.00          |
| BLG1F            | On | 21/11/2032 | Spot Bond |        |            | 100.00000 | 15.58770  | 100.00000    | 15.54994       |                   |                  | 0.00  | 0                | 0.00          |
| BMWFO3           | On | 15/06/2013 | Spot Bond |        |            | 100.00000 | 59.04760  | 100.00000    | 58.90456       |                   |                  | 0.00  | 0                | 0.00          |
| BSR05            | On | 01/07/2013 | Spot Bond |        |            | 100.00000 | 57.06888  | 100.00000    | 56.93063       |                   |                  | 0.00  | 0                | 0.00          |
| BSR08            | On | 07/12/2012 | Spot Bond |        |            | 100.00000 | 74.10111  | 100.00000    | 73.95552       |                   |                  | 0.00  | 0                | 0.00          |
| BSR09            | On | 20/12/2013 | Spot Bond |        |            | 100.00000 | 40.08100  | 100.00000    | 39.95586       |                   |                  | 0.00  | 0                | 0.00          |
| BUS01U           | On | 30/09/2016 | Spot Bond |        |            | 100.00000 | 7.18507   | 100.00000    | 7.16767        |                   |                  | 0.00  | 0                | 0.00          |
| CBL05            | On | 02/11/2012 | Spot Bond |        |            | 100.00000 | 98.05547  | 100.00000    | 97.80078       |                   |                  | 0.00  | 0                | 500,000.00    |
| CBL06            | On | 02/11/2014 | Spot Bond |        |            | 100.00000 | 28.91564  | 100.00000    | 28.85199       |                   |                  | 0.00  | 0                | 4,200,000.00  |
| CBL08            | On | 02/11/2016 | Spot Bond |        |            | 100.00000 | 19.31248  | 100.00000    | 19.26997       |                   |                  | 0.00  | 0                | 0.00          |
| CBL09            | On | 29/01/2017 | Spot Bond |        |            | 100.00000 | 14.51930  | 100.00000    | 14.48374       |                   |                  | 0.00  | 0                | 0.00          |
| CBL10            | On | 06/05/2014 | Spot Bond |        |            | 100.00000 | 32.29000  | 100.00000    | 32.21178       |                   |                  | 0.00  | 0                | 0.00          |
| CBL11            | On | 06/05/2016 | Spot Bond |        |            | 100.00000 | 16.42048  | 100.00000    | 16.38434       |                   | 3,600,000,000.00 | 0.00  | 36,000           | 11,800,000.00 |
| CBL12            | On | 06/09/2018 | Spot Bond |        |            | 8.00000   | 61.78439  | 8.00000      | 61.77122       |                   |                  | 0.00  | 0                | 0.00          |
| CBL13            | On | 01/02/2019 | Spot Bond |        |            | 100.00000 | 13.90288  | 100.00000    | 13.86921       |                   |                  | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| CBL14            | On | 01/02/2019 | Spot Bond |        |            | 8.00000   | 59.86359  | 8.00000      | 59.85069       |                   |                    | 0.00      | 0                | 0.00          |
| CBL15            | On | 18/05/2015 | Spot Bond |        |            | 100.00000 | 17.46347  | 100.00000    | 17.40895       |                   | 217,000,000,000.00 | 2,170,000 | 1,085,000.00     |               |
| CBL16            | On | 18/05/2017 | Spot Bond |        |            | 100.00000 | 12.56684  | 100.00000    | 12.53918       |                   |                    | 0         | 4,700,000.00     |               |
| CCT01            | On | 23/06/2023 | Spot Bond |        |            | 100.00000 | 13.26883  | 100.00000    | 13.23947       |                   |                    | 0         | 0.00             |               |
| CCT02            | On | 12/06/2024 | Spot Bond |        |            | 100.00000 | 12.55724  | 100.00000    | 12.52945       |                   |                    | 0         | 1,000,000.00     |               |
| CCT03            | On | 15/03/2025 | Spot Bond |        |            | 100.00000 | 14.66985  | 100.00000    | 14.63756       |                   |                    | 0         | 29,000,000.00    |               |
| CGR10            | On | 08/12/2016 | Spot Bond |        |            | 100.00000 | 14.15996  | 100.00000    | 14.12565       |                   |                    | 0         | 0.00             |               |
| CGR11            | On | 28/03/2016 | Spot Bond |        |            | 12.05000  | 100.40748 | 12.05000     | 100.38599      |                   |                    | 0         | 0.00             |               |
| CGR6             | On | 18/02/2013 | Spot Bond |        |            | 100.00000 | 66.03619  | 100.00000    | 65.87622       |                   |                    | 0         | 0.00             |               |
| CGR7             | On | 22/07/2014 | Spot Bond |        |            | 100.00000 | 27.75315  | 100.00000    | 27.68518       |                   |                    | 0         | 0.00             |               |
| CGR8             | On | 22/07/2015 | Spot Bond |        |            | 100.00000 | 21.13915  | 100.00000    | 21.08738       |                   |                    | 0         | 0.00             |               |
| CGR9             | On | 15/11/2012 | Spot Bond |        |            | 100.00000 | 92.69521  | 100.00000    | 92.46231       |                   |                    | 0         | 0.00             |               |
| CIG01            | On | 06/06/2015 | Spot Bond |        |            | 100.00000 | 20.60067  | 100.00000    | 20.53635       |                   |                    | 0         | 0.00             |               |
| CLN100           | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 86.31215  | 100.00000    | 86.11327       |                   |                    | 0         | 0.00             |               |
| CLN103           | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 60.52676  | 100.00000    | 60.38013       |                   |                    | 0         | 0.00             |               |
| CLN104           | On | 15/06/2014 | Spot Bond |        |            | 100.00000 | 32.82318  | 100.00000    | 32.74366       |                   |                    | 0         | 0.00             |               |
| CLN108           | On | 20/06/2013 | Spot Bond |        |            | 100.00000 | 58.59896  | 100.00000    | 58.45700       |                   |                    | 0         | 0.00             |               |
| CLN110           | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 60.87085  | 100.00000    | 60.73612       |                   |                    | 0         | 0.00             |               |



| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN111 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 60.87085  | 100.00000    | 60.73612       |                   |            | 0.00  | 0                | 0.00          |
| CLN112 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 60.87085  | 100.00000    | 60.73612       |                   |            | 0.00  | 0                | 0.00          |
| CLN113 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 60.87085  | 100.00000    | 60.73612       |                   |            | 0.00  | 0                | 0.00          |
| CLN114 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 58.59896  | 100.00000    | 58.45700       |                   |            | 0.00  | 0                | 0.00          |
| CLN115 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 58.59896  | 100.00000    | 58.45700       |                   |            | 0.00  | 0                | 0.00          |
| CLN116 On        | 31/08/2013 | Spot Bond |        |            | 100.00000 | 43.18599  | 100.00000    | 43.08136       |                   |            | 0.00  | 0                | 0.00          |
| CLN117 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 58.62501  | 100.00000    | 58.48299       |                   |            | 0.00  | 0                | 0.00          |
| CLN118 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 58.36450  | 100.00000    | 58.22310       |                   |            | 0.00  | 0                | 0.00          |
| CLN120 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 58.15609  | 100.00000    | 58.01520       |                   |            | 0.00  | 0                | 0.00          |
| CLN123 On        | 23/05/2013 | Spot Bond |        |            | 100.00000 | 62.74474  | 100.00000    | 62.59273       |                   |            | 0.00  | 0                | 0.00          |
| CLN125 On        | 16/07/2012 | Spot Bond |        |            | 100.00000 | 76.70000  | 100.00000    | 76.70000       |                   |            | 0.00  | 0                | 0.00          |
| CLN126 On        | 20/08/2015 | Spot Bond |        |            | 100.00000 | 20.48536  | 100.00000    | 20.43573       |                   |            | 0.00  | 0                | 0.00          |
| CLN127 On        | 01/07/2013 | Spot Bond |        |            | 100.00000 | 57.08410  | 100.00000    | 56.94581       |                   |            | 0.00  | 0                | 0.00          |
| CLN129 On        | 16/07/2012 | Spot Bond |        |            | 100.00000 | 76.71251  | 100.00000    | 76.71250       |                   |            | 0.00  | 0                | 0.00          |
| CLN130 On        | 20/08/2015 | Spot Bond |        |            | 100.00000 | 20.33307  | 100.00000    | 20.28381       |                   |            | 0.00  | 0                | 0.00          |
| CLN132 On        | 20/09/2013 | Spot Bond |        |            | 100.00000 | 40.08227  | 100.00000    | 39.98516       |                   |            | 0.00  | 0                | 0.00          |
| CLN133 On        | 20/09/2013 | Spot Bond |        |            | 100.00000 | 39.83103  | 100.00000    | 39.73454       |                   |            | 0.00  | 0                | 0.00          |
| CLN134 On        | 20/08/2015 | Spot Bond |        |            | 100.00000 | 21.13802  | 100.00000    | 21.08681       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN135 On        | 22/08/2013 | Spot Bond |        |            | 100.00000 | 43.33043  | 100.00000    | 43.22546       |                   |            | 0.00  | 0                | 0.00          |
| CLN136 On        | 22/08/2013 | Spot Bond |        |            | 100.00000 | 43.07629  | 100.00000    | 42.97193       |                   |            | 0.00  | 0                | 0.00          |
| CLN138 On        | 31/08/2013 | Spot Bond |        |            | 100.00000 | 43.86414  | 100.00000    | 43.75787       |                   |            | 0.00  | 0                | 0.00          |
| CLN140 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 58.67711  | 100.00000    | 58.53496       |                   |            | 0.00  | 0                | 0.00          |
| CLN141 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 58.49476  | 100.00000    | 58.35305       |                   |            | 0.00  | 0                | 0.00          |
| CLN143 On        | 20/09/2013 | Spot Bond |        |            | 100.00000 | 40.33351  | 100.00000    | 40.23579       |                   |            | 0.00  | 0                | 0.00          |
| CLN145 On        | 20/09/2013 | Spot Bond |        |            | 100.00000 | 51.47454  | 100.00000    | 51.36124       |                   |            | 0.00  | 0                | 0.00          |
| CLN147 On        | 19/04/2013 | Spot Bond |        |            | 13.64000  | 103.26065 | 13.64000     | 103.22343      |                   |            | 0.00  | 0                | 0.00          |
| CLN149 On        | 20/09/2013 | Spot Bond |        |            | 100.00000 | 47.78833  | 100.00000    | 47.68314       |                   |            | 0.00  | 0                | 0.00          |
| CLN152 On        | 20/08/2013 | Spot Bond |        |            | 100.00000 | 45.28236  | 100.00000    | 45.17266       |                   |            | 0.00  | 0                | 0.00          |
| CLN153 On        | 25/11/2012 | Spot Bond |        |            | 100.00000 | 92.10737  | 100.00000    | 91.88162       |                   |            | 0.00  | 0                | 0.00          |
| CLN154 On        | 20/03/2014 | Spot Bond |        |            | 100.00000 | 30.49107  | 100.00000    | 30.41721       |                   |            | 0.00  | 0                | 0.00          |
| CLN156 On        | 20/12/2013 | Spot Bond |        |            | 100.00000 | 41.51791  | 100.00000    | 41.41733       |                   |            | 0.00  | 0                | 0.00          |
| CLN157 On        | 20/12/2013 | Spot Bond |        |            | 100.00000 | 41.51791  | 100.00000    | 41.41733       |                   |            | 0.00  | 0                | 0.00          |
| CLN158 On        | 19/04/2013 | Spot Bond |        |            | 100.00000 | 66.40235  | 100.00000    | 66.23972       |                   |            | 0.00  | 0                | 0.00          |
| CLN159 On        | 14/02/2015 | Spot Bond |        |            | 100.00000 | 18.73872  | 100.00000    | 18.69333       |                   |            | 0.00  | 0                | 0.00          |
| CLN161 On        | 18/08/2012 | Spot Bond |        |            | 100.00000 | 94.35296  | 100.00000    | 94.11590       |                   |            | 0.00  | 0                | 0.00          |
| CLN162 On        | 20/09/2015 | Spot Bond |        |            | 100.00000 | 13.84564  | 100.00000    | 13.81211       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN163 On        | 20/09/2015 | Spot Bond |        |            | 100.00000 | 13.65394  | 100.00000    | 13.62086       |                   |            | 0.00  | 0                | 0.00          |
| CLN164 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 37.59023  | 100.00000    | 37.49917       |                   |            | 0.00  | 0                | 0.00          |
| CLN165 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 37.59023  | 100.00000    | 37.49917       |                   |            | 0.00  | 0                | 0.00          |
| CLN166 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 37.59023  | 100.00000    | 37.49917       |                   |            | 0.00  | 0                | 0.00          |
| CLN167 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 37.58546  | 100.00000    | 37.49441       |                   |            | 0.00  | 0                | 0.00          |
| CLN168 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 37.59023  | 100.00000    | 37.49917       |                   |            | 0.00  | 0                | 0.00          |
| CLN169 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 37.59023  | 100.00000    | 37.49917       |                   |            | 0.00  | 0                | 0.00          |
| CLN170 On        | 20/12/2015 | Spot Bond |        |            | 100.00000 | 13.73971  | 100.00000    | 13.70642       |                   |            | 0.00  | 0                | 0.00          |
| CLN172 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 37.59023  | 100.00000    | 37.49917       |                   |            | 0.00  | 0                | 0.00          |
| CLN173 On        | 25/11/2012 | Spot Bond |        |            | 100.00000 | 91.83611  | 100.00000    | 91.61103       |                   |            | 0.00  | 0                | 0.00          |
| CLN174 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 56.85657  | 100.00000    | 56.71884       |                   |            | 0.00  | 0                | 0.00          |
| CLN175 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 57.20238  | 100.00000    | 57.06381       |                   |            | 0.00  | 0                | 0.00          |
| CLN176 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 56.97863  | 100.00000    | 56.84059       |                   |            | 0.00  | 0                | 0.00          |
| CLN177 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 56.97863  | 100.00000    | 56.84059       |                   |            | 0.00  | 0                | 0.00          |
| CLN178 On        | 15/04/2014 | Spot Bond |        |            | 100.00000 | 27.98241  | 100.00000    | 27.91463       |                   |            | 0.00  | 0                | 0.00          |
| CLN179 On        | 20/03/2016 | Spot Bond |        |            | 100.00000 | 11.22489  | 100.00000    | 11.19770       |                   |            | 0.00  | 0                | 0.00          |
| CLN180 On        | 26/05/2013 | Spot Bond |        |            | 100.00000 | 66.66706  | 100.00000    | 66.66706       |                   |            | 0.00  | 0                | 0.00          |
| CLN181 On        | 26/05/2013 | Spot Bond |        |            | 100.00000 | 66.66706  | 100.00000    | 66.66706       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN183 On        | 15/06/2016 | Spot Bond |        |            | 100.00000 | 13.80694  | 100.00000    | 13.77349       |                   |            | 0.00  | 0                | 0.00          |
| CLN184 On        | 01/07/2021 | Spot Bond |        |            | 100.00000 | 10.53582  | 100.00000    | 10.51263       |                   |            | 0.00  | 0                | 0.00          |
| CLN185 On        | 15/06/2016 | Spot Bond |        |            | 100.00000 | 13.80694  | 100.00000    | 13.77349       |                   |            | 0.00  | 0                | 0.00          |
| CLN186 On        | 06/07/2016 | Spot Bond |        |            | 100.00000 | 10.74313  | 100.00000    | 10.71710       |                   |            | 0.00  | 0                | 0.00          |
| CLN187 On        | 15/06/2014 | Spot Bond |        |            | 100.00000 | 34.87294  | 100.00000    | 34.78846       |                   |            | 0.00  | 0                | 0.00          |
| CLN188 On        | 20/06/2014 | Spot Bond |        |            | 100.00000 | 36.39747  | 100.00000    | 36.30930       |                   |            | 0.00  | 0                | 0.00          |
| CLN189 On        | 18/08/2012 | Spot Bond |        |            | 100.00000 | 96.32046  | 100.00000    | 96.07846       |                   |            | 0.00  | 0                | 0.00          |
| CLN190 On        | 18/08/2012 | Spot Bond |        |            | 100.00000 | 94.36062  | 100.00000    | 94.12354       |                   |            | 0.00  | 0                | 0.00          |
| CLN191 On        | 23/08/2016 | Spot Bond |        |            | 2.76000   | 101.09792 | 2.76000      | 101.09031      |                   |            | 0.00  | 0                | 0.00          |
| CLN192 On        | 24/08/2016 | Spot Bond |        |            | 100.00000 | 13.40320  | 100.00000    | 13.37073       |                   |            | 0.00  | 0                | 0.00          |
| CLN193 On        | 29/08/2021 | Spot Bond |        |            | 2.76000   | 106.58389 | 2.76000      | 106.56191      |                   |            | 0.00  | 0                | 0.00          |
| CLN194 On        | 31/08/2016 | Spot Bond |        |            | 8.25000   | 103.10622 | 8.25000      | 103.08370      |                   |            | 0.00  | 0                | 0.00          |
| CLN195 On        | 15/06/2014 | Spot Bond |        |            | 100.00000 | 36.41026  | 100.00000    | 36.32205       |                   |            | 0.00  | 0                | 0.00          |
| CLN196 On        | 15/06/2016 | Spot Bond |        |            | 100.00000 | 13.80694  | 100.00000    | 13.77349       |                   |            | 0.00  | 0                | 0.00          |
| CLN197 On        | 15/06/2016 | Spot Bond |        |            | 100.00000 | 13.80694  | 100.00000    | 13.77349       |                   |            | 0.00  | 0                | 0.00          |
| CLN198 On        | 13/09/2021 | Spot Bond |        |            | 100.00000 | 4.57252   | 100.00000    | 4.56185        |                   |            | 0.00  | 0                | 0.00          |
| CLN199 On        | 13/09/2016 | Spot Bond |        |            | 2.40000   | 111.09034 | 2.40000      | 111.06857      |                   |            | 0.00  | 0                | 0.00          |
| CLN200 On        | 20/12/2016 | Spot Bond |        |            | 100.00000 | 14.03032  | 100.00000    | 13.99633       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN205 On        | 24/03/2013 | Spot Bond |        |            | 100.00000 | 58.15445  | 100.00000    | 58.01356       |                   |            | 0.00  | 0                | 0.00          |
| CLN209 On        | 20/03/2013 | Spot Bond |        |            | 100.00000 | 58.46870  | 100.00000    | 58.32706       |                   |            | 0.00  | 0                | 0.00          |
| CLN210 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 59.21377  | 100.00000    | 59.07032       |                   |            | 0.00  | 0                | 0.00          |
| CLN211 On        | 20/12/2013 | Spot Bond |        |            | 100.00000 | 42.53004  | 100.00000    | 42.42701       |                   |            | 0.00  | 0                | 0.00          |
| CLN213 On        | 12/10/2014 | Spot Bond |        |            | 100.00000 | 19.52278  | 100.00000    | 19.49734       |                   |            | 0.00  | 0                | 0.00          |
| CLN214 On        | 12/10/2014 | Spot Bond |        |            | 100.00000 | 19.60165  | 100.00000    | 19.57602       |                   |            | 0.00  | 0                | 0.00          |
| CLN215 On        | 17/10/2016 | Spot Bond |        |            | 8.52000   | 102.09614 | 8.52000      | 102.07287      |                   |            | 0.00  | 0                | 0.00          |
| CLN216 On        | 11/10/2014 | Spot Bond |        |            | 100.00000 | 19.79859  | 100.00000    | 19.75063       |                   |            | 0.00  | 0                | 0.00          |
| CLN217 On        | 11/10/2014 | Spot Bond |        |            | 100.00000 | 19.71074  | 100.00000    | 19.66299       |                   |            | 0.00  | 0                | 0.00          |
| CLN219 On        | 20/10/2016 | Spot Bond |        |            | 100.00000 | 9.98136   | 100.00000    | 9.95691        |                   |            | 0.00  | 0                | 0.00          |
| CLN220 On        | 20/10/2016 | Spot Bond |        |            | 100.00000 | 9.98136   | 100.00000    | 9.95691        |                   |            | 0.00  | 0                | 0.00          |
| CLN221 On        | 20/10/2016 | Spot Bond |        |            | 8.64500   | 102.05575 | 8.64500      | 102.03216      |                   |            | 0.00  | 0                | 0.00          |
| CLN222 On        | 20/10/2016 | Spot Bond |        |            | 8.64500   | 102.05575 | 8.64500      | 102.03216      |                   |            | 0.00  | 0                | 0.00          |
| CLN223 On        | 15/06/2014 | Spot Bond |        |            | 100.00000 | 35.98322  | 100.00000    | 35.89605       |                   |            | 0.00  | 0                | 0.00          |
| CLN224 On        | 15/06/2014 | Spot Bond |        |            | 100.00000 | 37.69136  | 100.00000    | 37.60005       |                   |            | 0.00  | 0                | 0.00          |
| CLN225 On        | 09/12/2016 | Spot Bond |        |            | 100.00000 | 12.02656  | 100.00000    | 11.99995       |                   |            | 0.00  | 0                | 0.00          |
| CLN226 On        | 20/12/2016 | Spot Bond |        |            | 100.00000 | 10.75330  | 100.00000    | 10.72725       |                   |            | 0.00  | 0                | 0.00          |
| CLN227 On        | 20/12/2016 | Spot Bond |        |            | 100.00000 | 11.65083  | 100.00000    | 11.62260       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN228 On        | 14/06/2013 | Spot Bond |        |            | 100.00000 | 58.83679  | 100.00000    | 58.69426       |                   |            | 0.00  | 0                | 0.00          |
| CLN229 On        | 14/06/2013 | Spot Bond |        |            | 100.00000 | 58.85794  | 100.00000    | 58.71535       |                   |            | 0.00  | 0                | 0.00          |
| CLN230 On        | 17/01/2015 | Spot Bond |        |            | 100.00000 | 19.37403  | 100.00000    | 16.83289       |                   |            | 0.00  | 0                | 0.00          |
| CLN231 On        | 17/01/2015 | Spot Bond |        |            | 100.00000 | 19.37403  | 100.00000    | 16.83289       |                   |            | 0.00  | 0                | 0.00          |
| CLN232 On        | 20/06/2014 | Spot Bond |        |            | 100.00000 | 38.32915  | 100.00000    | 38.25327       |                   |            | 0.00  | 0                | 0.00          |
| CLN233 On        | 02/02/2013 | Spot Bond |        |            | 100.00000 | 65.37796  | 100.00000    | 65.21959       |                   |            | 0.00  | 0                | 0.00          |
| CLN234 On        | 19/04/2013 | Spot Bond |        |            | 100.00000 | 66.65884  | 100.00000    | 66.49559       |                   |            | 0.00  | 0                | 0.00          |
| CLN235 On        | 19/04/2013 | Spot Bond |        |            | 100.00000 | 66.65884  | 100.00000    | 66.49559       |                   |            | 0.00  | 0                | 0.00          |
| CLN236 On        | 15/06/2016 | Spot Bond |        |            | 100.00000 | 15.34970  | 100.00000    | 15.31932       |                   |            | 0.00  | 0                | 0.00          |
| CLN237 On        | 14/02/2017 | Spot Bond |        |            | 100.00000 | 9.85594   | 100.00000    | 9.83206        |                   |            | 0.00  | 0                | 0.00          |
| CLN238 On        | 15/02/2013 | Spot Bond |        |            | 100.00000 | 63.32026  | 100.00000    | 63.16686       |                   |            | 0.00  | 0                | 0.00          |
| CLN239 On        | 20/03/2017 | Spot Bond |        |            | 100.00000 | 10.71390  | 100.00000    | 10.69268       |                   |            | 0.00  | 0                | 0.00          |
| CLN240 On        | 24/02/2015 | Spot Bond |        |            | 100.00000 | 17.16951  | 100.00000    | 17.12791       |                   |            | 0.00  | 0                | 0.00          |
| CLN241 On        | 24/02/2017 | Spot Bond |        |            | 100.00000 | 10.12534  | 100.00000    | 10.10081       |                   |            | 0.00  | 0                | 0.00          |
| CLN242 On        | 24/02/2019 | Spot Bond |        |            | 9.35000   | 103.68118 | 9.35000      | 103.65515      |                   |            | 0.00  | 0                | 0.00          |
| CLN243 On        | 24/02/2019 | Spot Bond |        |            | 9.35000   | 103.68118 | 9.35000      | 103.65515      |                   |            | 0.00  | 0                | 0.00          |
| CLN244 On        | 25/02/2015 | Spot Bond |        |            | 100.00000 | 17.12791  | 100.00000    | 17.08643       |                   |            | 0.00  | 0                | 0.00          |
| CLN245 On        | 25/02/2015 | Spot Bond |        |            | 100.00000 | 17.14871  | 100.00000    | 17.10717       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN246 On        | 24/02/2017 | Spot Bond |        |            | 100.00000 | 14.90026  | 100.00000    | 14.86416       |                   |            | 0.00  | 0                | 0.00          |
| CLN247 On        | 24/02/2017 | Spot Bond |        |            | 100.00000 | 14.84409  | 100.00000    | 14.80812       |                   |            | 0.00  | 0                | 0.00          |
| CLN248 On        | 14/03/2015 | Spot Bond |        |            | 100.00000 | 16.09407  | 100.00000    | 16.05508       |                   |            | 0.00  | 0                | 0.00          |
| CLN249 On        | 24/02/2017 | Spot Bond |        |            | 100.00000 | 14.58568  | 100.00000    | 14.55035       |                   |            | 0.00  | 0                | 0.00          |
| CLN250 On        | 26/03/2015 | Spot Bond |        |            | 100.00000 | 15.69972  | 100.00000    | 15.66169       |                   |            | 0.00  | 0                | 0.00          |
| CLN251 On        | 26/03/2015 | Spot Bond |        |            | 100.00000 | 15.69972  | 100.00000    | 15.66169       |                   |            | 0.00  | 0                | 0.00          |
| CLN252 On        | 26/03/2015 | Spot Bond |        |            | 100.00000 | 15.69972  | 100.00000    | 15.66169       |                   |            | 0.00  | 0                | 0.00          |
| CLN253 On        | 26/03/2015 | Spot Bond |        |            | 100.00000 | 15.69972  | 100.00000    | 15.66169       |                   |            | 0.00  | 0                | 0.00          |
| CLN254 On        | 26/03/2015 | Spot Bond |        |            | 100.00000 | 15.69972  | 100.00000    | 15.66169       |                   |            | 0.00  | 0                | 0.00          |
| CLN255 On        | 26/03/2015 | Spot Bond |        |            | 100.00000 | 15.87286  | 100.00000    | 15.83441       |                   |            | 0.00  | 0                | 0.00          |
| CLN256 On        | 26/03/2017 | Spot Bond |        |            | 100.00000 | 9.19611   | 100.00000    | 9.17383        |                   |            | 0.00  | 0                | 0.00          |
| CLN257 On        | 26/03/2017 | Spot Bond |        |            | 100.00000 | 9.19611   | 100.00000    | 9.17383        |                   |            | 0.00  | 0                | 0.00          |
| CLN258 On        | 26/03/2017 | Spot Bond |        |            | 100.00000 | 9.19611   | 100.00000    | 9.17383        |                   |            | 0.00  | 0                | 0.00          |
| CLN259 On        | 26/03/2017 | Spot Bond |        |            | 100.00000 | 9.19611   | 100.00000    | 9.17383        |                   |            | 0.00  | 0                | 0.00          |
| CLN260 On        | 26/03/2017 | Spot Bond |        |            | 100.00000 | 9.19611   | 100.00000    | 9.17383        |                   |            | 0.00  | 0                | 0.00          |
| CLN261 On        | 26/03/2017 | Spot Bond |        |            | 100.00000 | 9.24797   | 100.00000    | 9.22556        |                   |            | 0.00  | 0                | 0.00          |
| CLN262 On        | 26/03/2019 | Spot Bond |        |            | 9.65000   | 102.93619 | 9.65000      | 102.90984      |                   |            | 0.00  | 0                | 0.00          |
| CLN263 On        | 20/06/2014 | Spot Bond |        |            | 100.00000 | 30.28856  | 100.00000    | 30.21519       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN264           | On | 18/08/2014 |        |            | 100.00000 | 22.38395  | 100.00000    | 22.32972       |                   |            | 0.00  | 0                | 0.00          |
| CLN265           | On | 02/04/2013 |        |            | 100.00000 | 55.77920  | 100.00000    | 55.60506       |                   |            | 0.00  | 0                | 0.00          |
| CLN266           | On | 16/03/2014 |        |            | 100.00000 | 28.23234  | 100.00000    | 28.16395       |                   |            | 0.00  | 0                | 0.00          |
| CLN267           | On | 16/03/2014 |        |            | 100.00000 | 28.23234  | 100.00000    | 28.16395       |                   |            | 0.00  | 0                | 0.00          |
| CLN268           | On | 30/04/2017 |        |            | 100.00000 | 10.11092  | 100.00000    | 10.07935       |                   |            | 0.00  | 0                | 0.00          |
| CLN269           | On | 20/06/2017 |        |            | 100.00000 | 11.16717  | 100.00000    | 11.14011       |                   |            | 0.00  | 0                | 0.00          |
| CLN270           | On | 24/02/2017 |        |            | 100.00000 | 14.00146  | 100.00000    | 1.63885        |                   |            | 0.00  | 0                | 0.00          |
| CLN271           | On | 20/06/2017 |        |            | 100.00000 | 12.74561  | 100.00000    | 12.71473       |                   |            | 0.00  | 0                | 0.00          |
| CLN272           | On | 20/06/2017 |        |            | 100.00000 | 9.37827   | 100.00000    | 9.35555        |                   |            | 0.00  | 0                | 0.00          |
| CLN273           | On | 20/06/2017 |        |            | 100.00000 | 9.32566   | 100.00000    | 9.30306        |                   |            | 0.00  | 0                | 0.00          |
| CLN274           | On | 20/06/2017 |        |            | 100.00000 | 9.37827   | 100.00000    | 9.35555        |                   |            | 0.00  | 0                | 0.00          |
| CLN275           | On | 22/05/2017 |        |            | 100.00000 | 9.08406   | 100.00000    | 1.83265        |                   |            | 0.00  | 0                | 0.00          |
| CLN276           | On | 24/05/2017 |        |            | 100.00000 | 10.46752  | 100.00000    | 10.43484       |                   |            | 0.00  | 0                | 0.00          |
| CLN277           | On | 25/05/2017 |        |            | 100.00000 | 10.43484  | 100.00000    | 1.81554        |                   |            | 0.00  | 0                | 0.00          |
| CLN278           | On | 20/06/2017 |        |            | 100.00000 | 9.35723   | 100.00000    | 9.33456        |                   |            | 0.00  | 0                | 0.00          |
| CLN279           | On | 20/06/2015 |        |            | 100.00000 | 19.07736  | 100.00000    | 19.03114       |                   |            | 0.00  | 0                | 0.00          |
| CLN280           | On | 07/06/2017 |        |            | 100.00000 | 11.36710  | 100.00000    | 11.33162       |                   |            | 0.00  | 0                | 0.00          |
| CLN281           | On | 21/06/2015 |        |            | 100.00000 | 17.51357  | 100.00000    | 17.45889       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| CLN282           | On | 27/06/2015 |        |            | 100.00000 | 9.22957   | 100.00000    | 9.20075        |                   |            | 200,000,000,000.00 | 2,000,000        | 1,000,000.00  |
| CLN283           | On | 20/09/2015 |        |            | 100.00000 | 5.99388   | 100.00000    | 5.97314        |                   |            | 0.00               | 0                | 0.00          |
| CLN39            | On | 07/02/2016 |        |            | 100.00000 | 21.65114  | 100.00000    | 21.60295       |                   |            | 0.00               | 0                | 0.00          |
| CLN40            | On | 07/02/2016 |        |            | 100.00000 | 21.65114  | 100.00000    | 21.60295       |                   |            | 0.00               | 0                | 0.00          |
| CLN42            | On | 18/04/2028 |        |            | 100.00000 | 0.00028   | 100.00000    | 0.00028        |                   |            | 0.00               | 0                | 0.00          |
| CLN44            | On | 31/03/2013 |        |            | 100.00000 | 58.52776  | 100.00000    | 58.39822       |                   |            | 0.00               | 0                | 0.00          |
| CLN46            | On | 07/03/2013 |        |            | 100.00000 | 59.73673  | 100.00000    | 59.59201       |                   |            | 0.00               | 0                | 0.00          |
| CLN47            | On | 07/03/2013 |        |            | 100.00000 | 59.70984  | 100.00000    | 59.56519       |                   |            | 0.00               | 0                | 0.00          |
| CLN48            | On | 07/03/2013 |        |            | 100.00000 | 93.26275  | 100.00000    | 93.04523       |                   |            | 0.00               | 0                | 0.00          |
| CLN49            | On | 31/03/2013 |        |            | 100.00000 | 88.52009  | 100.00000    | 88.31259       |                   |            | 0.00               | 0                | 0.00          |
| CLN50            | On | 07/03/2013 |        |            | 100.00000 | 59.69640  | 100.00000    | 59.55178       |                   |            | 0.00               | 0                | 0.00          |
| CLN51            | On | 07/03/2013 |        |            | 100.00000 | 61.49245  | 100.00000    | 61.35710       |                   |            | 0.00               | 0                | 0.00          |
| CLN52            | On | 30/04/2013 |        |            | 100.00000 | 65.82375  | 100.00000    | 65.66253       |                   |            | 0.00               | 0                | 0.00          |
| CLN54            | On | 30/04/2013 |        |            | 100.00000 | 65.82375  | 100.00000    | 65.66253       |                   |            | 0.00               | 0                | 0.00          |
| CLN55            | On | 18/04/2028 |        |            | 100.00000 | 9.01259   | 100.00000    | 8.99052        |                   |            | 0.00               | 0                | 0.00          |
| CLN56            | On | 30/04/2013 |        |            | 100.00000 | 58.40251  | 100.00000    | 58.27325       |                   |            | 0.00               | 0                | 0.00          |
| CLN57            | On | 30/04/2013 |        |            | 100.00000 | 58.41572  | 100.00000    | 58.28643       |                   |            | 0.00               | 0                | 0.00          |
| CLN58            | On | 07/03/2013 |        |            | 100.00000 | 59.70984  | 100.00000    | 59.56519       |                   |            | 0.00               | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN59            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 59.70984  | 100.00000    | 59.56519       |                   |            | 0.00  | 0                | 0.00          |
| CLN61            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 14.34874  | 100.00000    | 14.31398       |                   |            | 0.00  | 0                | 0.00          |
| CLN71            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 0.00031   | 100.00000    | 0.00031        |                   |            | 0.00  | 0                | 0.00          |
| CLN72            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 0.00031   | 100.00000    | 0.00031        |                   |            | 0.00  | 0                | 0.00          |
| CLN78            | On | 19/04/2013 | Spot Bond |        |            | 100.00000 | 60.60125  | 100.00000    | 60.46713       |                   |            | 0.00  | 0                | 0.00          |
| CLN81            | On | 18/04/2028 | Spot Bond |        |            | 100.00000 | 9.91219   | 100.00000    | 9.89026        |                   |            | 0.00  | 0                | 0.00          |
| CLN88            | On | 28/04/2028 | Spot Bond |        |            | 100.00000 | 0.00178   | 100.00000    | 0.00177        |                   |            | 0.00  | 0                | 0.00          |
| CLN89            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 0.00198   | 100.00000    | 0.00198        |                   |            | 0.00  | 0                | 0.00          |
| CLN93            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 86.61535  | 100.00000    | 86.41439       |                   |            | 0.00  | 0                | 0.00          |
| CLN95            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 86.65496  | 100.00000    | 86.45391       |                   |            | 0.00  | 0                | 0.00          |
| CLN96            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 86.63798  | 100.00000    | 86.43696       |                   |            | 0.00  | 0                | 0.00          |
| CLN97            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 120.15733 | 100.00000    | 119.86281      |                   |            | 0.00  | 0                | 0.00          |
| CLN99            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 86.67477  | 100.00000    | 86.47366       |                   |            | 0.00  | 0                | 0.00          |
| CLNF01           | On | 20/10/2015 | Spot Bond |        |            | 100.00000 | 10.44176  | 100.00000    | 10.42201       |                   |            | 0.00  | 0                | 0.00          |
| CLNF02           | On | 20/10/2015 | Spot Bond |        |            | 100.00000 | 10.44176  | 100.00000    | 10.42201       |                   |            | 0.00  | 0                | 0.00          |
| CLNF03           | On | 10/10/2016 | Spot Bond |        |            | 100.00000 | 10.13972  | 100.00000    | 10.11516       |                   |            | 0.00  | 0                | 0.00          |
| CLNF04           | On | 10/10/2016 | Spot Bond |        |            | 100.00000 | 10.13972  | 100.00000    | 10.11516       |                   |            | 0.00  | 0                | 0.00          |
| CLNF05           | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 10.85767  | 100.00000    | 10.83137       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| CLNF06 On        | 20/12/2016 | Spot Bond |        |            | 100.00000 | 10.28366  | 100.00000    | 10.25875       |                   |            | 0.00  | 0                | 0.00           |
| CLNF07 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 9.58873   | 100.00000    | 9.56550        |                   |            | 0.00  | 0                | 0.00           |
| CLNF08 On        | 10/07/2013 | Spot Bond |        |            | 100.00000 | 55.21312  | 100.00000    | 55.04074       |                   |            | 0.00  | 0                | 600,000.00     |
| CLNF09 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 9.69396   | 100.00000    | 9.67047        |                   |            | 0.00  | 0                | 0.00           |
| COJ02 On         | 15/09/2016 | Spot Bond |        |            | 100.00000 | 18.65109  | 100.00000    | 18.61003       |                   |            | 0.00  | 0                | 0.00           |
| COJ03 On         | 26/04/2013 | Spot Bond |        |            | 100.00000 | 59.76188  | 100.00000    | 59.62961       |                   |            | 0.00  | 0                | 0.00           |
| COJ04 On         | 05/06/2018 | Spot Bond |        |            | 100.00000 | 10.64750  | 100.00000    | 10.62393       |                   |            | 0.00  | 0                | 10,000.00      |
| COJ05 On         | 05/06/2023 | Spot Bond |        |            | 100.00000 | 13.40817  | 100.00000    | 13.37849       |                   |            | 0.00  | 0                | 300,000,000.00 |
| COJ06 On         | 09/12/2015 | Spot Bond |        |            | 100.00000 | 17.44331  | 100.00000    | 17.40470       |                   |            | 0.00  | 0                | 100,000.00     |
| COJ07 On         | 23/03/2021 | Spot Bond |        |            | 100.00000 | 13.99774  | 100.00000    | 13.96694       |                   |            | 0.00  | 0                | 0.00           |
| COJ10C On        | 18/01/2013 | Spot Bond |        |            | 100.00000 | 74.50155  | 100.00000    | 74.36021       |                   |            | 0.00  | 0                | 0.00           |
| COJ12C On        | 17/02/2013 | Spot Bond |        |            | 5.86800   | 102.37069 | 5.86800      | 102.35470      |                   |            | 0.00  | 0                | 0.00           |
| CPL002 On        | 29/11/2014 | Spot Bond |        |            | 7.17500   | 100.95140 | 7.17500      | 100.93189      |                   |            | 0.00  | 0                | 1,000,000.00   |
| CPL003 On        | 28/02/2017 | Spot Bond |        |            | 100.00000 | 9.80505   | 100.00000    | 1.62302        |                   |            | 0.00  | 0                | 0.00           |
| CPL005 On        | 01/03/2015 | Spot Bond |        |            | 100.00000 | 16.96221  | 100.00000    | 9.58057        |                   |            | 0.00  | 0                | 0.00           |
| CPL006 On        | 10/09/2012 | Spot Bond |        |            | 100.00000 | 89.45107  | 100.00000    | 86.69834       |                   |            | 0.00  | 0                | 0.00           |
| DEN37UOn         | 28/09/2012 | Spot Bond |        |            | 100.00000 | 85.75208  | 100.00000    | 85.55675       |                   |            | 0.00  | 0                | 0.00           |
| DENG26On         | 28/09/2012 | Spot Bond |        |            | 100.00000 | 85.90937  | 100.00000    | 83.14351       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |            |           |  | Strike | Call / Put | MTM Yield     | MTM Price | Previous MTM  | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest  |
|------------------|------------|-----------|--|--------|------------|---------------|-----------|---------------|----------------|-------------------|-----------------------|-------------|------------------|----------------|
| DENG28On         | 12/02/2013 | Spot Bond |  |        |            | 100.00000     | 62.71544  | 100.00000     | 62.57625       |                   |                       | 0.00        | 0                | 0.00           |
| DENG29On         | 01/08/2012 | Spot Bond |  |        |            | 100.00000     | 98.95006  | 100.00000     | 98.69035       |                   |                       | 0.00        | 0                | 0.00           |
| DENG30On         | 01/08/2012 | Spot Bond |  |        |            | 100.00000     | 96.05263  | 100.00000     | 95.80052       |                   |                       | 0.00        | 0                | 0.00           |
| DENG31On         | 02/04/2013 | Spot Bond |  |        |            | 100.00000     | 60.17316  | 100.00000     | 60.03962       |                   |                       | 0.00        | 0                | 0.00           |
| DENG33On         | 02/10/2012 | Spot Bond |  |        |            | 100.00000     | 85.07142  | 100.00000     | 82.39278       |                   |                       | 0.00        | 0                | 0.00           |
| DENG35On         | 12/07/2012 | Spot Bond |  |        |            | 100.00000     | 68.56671  | 100.00000     | 68.56669       |                   |                       | 0.00        | 0                | 0.00           |
| DENG36On         | 28/09/2012 | Spot Bond |  |        |            | 100.00000     | 85.71041  | 100.00000     | 85.51517       |                   |                       | 0.00        | 0                | 0.00           |
| DENG38On         | 28/09/2012 | Spot Bond |  |        |            | 100.00000     | 85.71042  | 100.00000     | 85.51518       |                   |                       | 0.00        | 0                | 20,000,000.00  |
| DENG39On         | 28/09/2012 | Spot Bond |  |        |            | 100.00000     | 85.70625  | 100.00000     | 85.51102       |                   |                       | 0.00        | 0                | 115,000,000.00 |
| DRD02 On         | 01/10/2012 | Spot Bond |  |        |            | 100.00000     | 84.96079  | 100.00000     | 84.76856       |                   |                       | 0.00        | 0                | 0.00           |
| DRD03 On         | 02/07/2014 | Spot Bond |  |        |            | 100,000.00000 | 0.02603   | 100,000.00000 | 0.02432        |                   |                       | 0.00        | 0                | 0.00           |
| DRD04 On         | 03/07/2015 | Spot Bond |  |        |            | 100.00000     | 9.33789   | 100.00000     | 9.29683        |                   |                       | 0.00        | 0                | 0.00           |
| DV13 On          | 25/08/2013 | Spot Bond |  |        |            | 100.00000     | 50.48109  | 100.00000     | 50.36874       |                   |                       | 0.00        | 0                | 0.00           |
| DV21 On          | 15/06/2016 | Spot Bond |  |        |            | 100.00000     | 19.66238  | 100.00000     | 19.61886       |                   |                       | 0.00        | 0                | 14,200,000.00  |
| DV22 On          | 07/02/2020 | Spot Bond |  |        |            | 100.00000     | 13.72444  | 100.00000     | 13.69390       |                   | 32,300,145,000,000.00 | 323,001,450 | 240,807,169.00   |                |
| DV23 On          | 27/02/2023 | Spot Bond |  |        |            | 100.00000     | 13.70706  | 100.00000     | 13.67656       |                   | 23,100,147,500,000.00 | 231,001,475 | 280,007,295.00   |                |
| DVF12 On         | 13/10/2012 | Spot Bond |  |        |            | 100.00000     | 81.91954  | 100.00000     | 81.73909       |                   |                       | 0.00        | 0                | 0.00           |
| E170 On          | 01/08/2020 | Spot Bond |  |        |            | 100.00000     | 19.71184  | 100.00000     | 19.66798       |                   |                       | 0.00        | 0                | 16,000,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| EDC01            | On | 04/04/2016 | Spot Bond |        |            | 100.00000 | 15.42548  | 100.00000    | 15.38810       |                   |            | 0.00  | 0                | 200,000.00    |
| EGL01            | On | 31/07/2012 | Spot Bond |        |            | 100.00000 | 99.50217  | 100.00000    | 99.24033       |                   |            | 0.00  | 0                | 0.00          |
| EL15             | On | 29/06/2015 | Spot Bond |        |            | 100.00000 | 13.94203  | 100.00000    | 13.90935       |                   |            | 0.00  | 0                | 80,000,000.00 |
| EL28             | On | 02/05/2028 | Spot Bond |        |            | 2.55000   | 102.38768 | 2.55000      | 102.36719      |                   |            | 0.00  | 0                | 18,000,000.00 |
| EMM01            | On | 28/07/2020 | Spot Bond |        |            | 100.00000 | 15.58941  | 100.00000    | 15.55472       |                   |            | 0.00  | 0                | 0.00          |
| EMM02            | On | 11/03/2021 | Spot Bond |        |            | 100.00000 | 14.29333  | 100.00000    | 14.26187       |                   |            | 0.00  | 0                | 0.00          |
| EMM03            | On | 04/05/2024 | Spot Bond |        |            | 8.00000   | 117.46646 | 8.00000      | 117.44143      |                   |            | 0.00  | 0                | 0.00          |
| EPF001           | On | 19/08/2015 | Spot Bond |        |            | 100.00000 | 13.98171  | 100.00000    | 13.94783       |                   |            | 0.00  | 0                | 0.00          |
| EQ156U           | On | 07/09/2012 | Spot Bond |        |            | 100.00000 | 87.52998  | 100.00000    | 87.32057       |                   |            | 0.00  | 0                | 0.00          |
| EQ177U           | On | 16/07/2012 | Spot Bond |        |            | 100.00000 | 68.69001  | 100.00000    | 68.69000       |                   |            | 0.00  | 0                | 0.00          |
| EQ178U           | On | 13/09/2012 | Spot Bond |        |            | 100.00000 | 88.87707  | 100.00000    | 88.66746       |                   |            | 0.00  | 0                | 0.00          |
| EQ179U           | On | 13/09/2012 | Spot Bond |        |            | 100.00000 | 88.86629  | 100.00000    | 88.65670       |                   |            | 0.00  | 0                | 0.00          |
| EQS01            | On | 18/11/2014 | Spot Bond |        |            | 100.00000 | 24.90443  | 100.00000    | 24.84637       |                   |            | 0.00  | 0                | 200,000.00    |
| EQS02            | On | 01/07/2015 | Spot Bond |        |            | 100.00000 | 21.30289  | 100.00000    | 21.25600       |                   |            | 0.00  | 0                | 0.00          |
| EQS04            | On | 22/09/2015 | Spot Bond |        |            | 100.00000 | 16.48972  | 100.00000    | 16.44977       |                   |            | 0.00  | 0                | 800,000.00    |
| EQS05            | On | 25/04/2017 | Spot Bond |        |            | 100.00000 | 11.18422  | 100.00000    | 1.99973        |                   |            | 0.00  | 0                | 0.00          |
| ERS3A7           | On | 17/11/2012 | Spot Bond |        |            | 100.00000 | 94.00602  | 100.00000    | 93.77100       |                   |            | 0.00  | 0                | 0.00          |
| ERS3A8           | On | 17/11/2014 | Spot Bond |        |            | 100.00000 | 23.69310  | 100.00000    | 23.63571       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| ERS3B1           | On | 17/11/2012 | Spot Bond |        |            | 100.00000 | 94.28271  | 100.00000    | 94.04700       |                   |            | 0.00                 | 0                | 0.00           |
| ERS3B2           | On | 17/08/2014 | Spot Bond |        |            | 100.00000 | 23.04061  | 100.00000    | 22.98479       |                   |            | 0.00                 | 0                | 0.00           |
| ERS3C1           | On | 17/11/2012 | Spot Bond |        |            | 100.00000 | 94.39800  | 100.00000    | 94.16200       |                   |            | 0.00                 | 0                | 0.00           |
| ERS3C2           | On | 17/08/2014 | Spot Bond |        |            | 100.00000 | 23.84368  | 100.00000    | 23.78591       |                   |            | 0.00                 | 0                | 0.00           |
| ERSA10           | On | 17/08/2013 | Spot Bond |        |            | 100.00000 | 43.17703  | 100.00000    | 43.07243       |                   |            | 0.00                 | 0                | 0.00           |
| ERSA11           | On | 17/08/2014 | Spot Bond |        |            | 100.00000 | 22.48849  | 100.00000    | 22.43402       |                   |            | 0.00                 | 0                | 0.00           |
| ERSA12           | On | 17/08/2015 | Spot Bond |        |            | 100.00000 | 14.15379  | 100.00000    | 14.11950       |                   |            | 0.00                 | 0                | 0.00           |
| ERSA13           | On | 17/08/2013 | Spot Bond |        |            | 100.00000 | 43.20041  | 100.00000    | 43.09575       |                   |            | 0.00                 | 0                | 0.00           |
| ES15             | On | 30/08/2015 | Spot Bond |        |            | 100.00000 | 17.90115  | 100.00000    | 17.86175       |                   |            | 0.00                 | 0                | 52,801,000.00  |
| ES18             | On | 20/04/2018 | Spot Bond |        |            | 9.25000   | 102.19796 | 9.25000      | 102.17270      |                   |            | 2,615,535,670,250.00 | 282,760,613      | 698,799,997.00 |
| ES23             | On | 25/01/2023 | Spot Bond |        |            | 10.00000  | 99.78577  | 10.00000     | 99.75902       |                   |            | 9,200,019,370,000.00 | 920,001,937      | 297,250,180.00 |
| ES26             | On | 02/04/2026 | Spot Bond |        |            | 7.85000   | 102.25507 | 7.85000      | 102.23356      |                   |            | 20,535,600.00        | 2,616            | 50,850,936.00  |
| ES33             | On | 15/09/2033 | Spot Bond |        |            | 7.50000   | 102.51198 | 7.50000      | 102.49147      |                   |            | 5,625,019,500,000.00 | 750,002,600      | 632,046,263.00 |
| FIFC01           | On | 17/09/2012 | Spot Bond |        |            | 100.00000 | 88.01672  | 100.00000    | 87.81107       |                   |            | 0.00                 | 0                | 0.00           |
| FR002U           | On | 02/08/2023 | Spot Bond |        |            | 100.00000 | 12.29944  | 100.00000    | 12.26965       |                   |            | 0.00                 | 0                | 0.00           |
| FR003U           | On | 02/08/2023 | Spot Bond |        |            | 100.00000 | 11.96879  | 100.00000    | 11.93980       |                   |            | 0.00                 | 0                | 0.00           |
| FR2A3C           | On | 15/08/2013 | Spot Bond |        |            | 100.00000 | 43.91573  | 100.00000    | 43.80934       |                   |            | 0.00                 | 0                | 0.00           |
| FR2B3C           | On | 15/08/2013 | Spot Bond |        |            | 100.00000 | 44.11156  | 100.00000    | 44.00469       |                   |            | 0.00                 | 0                | 0.00           |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| FR2C3COn         | 15/08/2013 | Spot Bond |        |            | 8.37500   | 101.42908 | 8.37500      | 101.40623      |                   |            | 0.00  | 0                | 0.00           |
| FR2D3DOn         | 15/08/2013 | Spot Bond |        |            | 100.00000 | 45.09070  | 100.00000    | 44.98147       |                   |            | 0.00  | 0                | 0.00           |
| FRB03 On         | 15/09/2014 | Spot Bond |        |            | 100.00000 | 27.57712  | 100.00000    | 27.51642       |                   |            | 0.00  | 0                | 5,100,000.00   |
| FRB05 On         | 21/12/2018 | Spot Bond |        |            | 100.00000 | 9.50207   | 100.00000    | 9.48103        |                   |            | 0.00  | 0                | 4,200,000.00   |
| FRB06 On         | 05/11/2012 | Spot Bond |        |            | 100.00000 | 96.57028  | 100.00000    | 96.32140       |                   |            | 0.00  | 0                | 0.00           |
| FRB07 On         | 06/12/2012 | Spot Bond |        |            | 100.00000 | 89.19499  | 100.00000    | 88.98262       |                   |            | 0.00  | 0                | 0.00           |
| FRB08 On         | 10/06/2016 | Spot Bond |        |            | 100.00000 | 10.49784  | 100.00000    | 10.47241       |                   |            | 0.00  | 0                | 0.00           |
| FRB09 On         | 10/06/2017 | Spot Bond |        |            | 100.00000 | 8.36867   | 100.00000    | 8.34840        |                   |            | 0.00  | 0                | 0.00           |
| FRB10 On         | 25/01/2017 | Spot Bond |        |            | 100.00000 | 10.94765  | 100.00000    | 1.76212        |                   |            | 0.00  | 0                | 500,000.00     |
| FRBC21On         | 21/12/2018 | Spot Bond |        |            | 100.00000 | 13.19056  | 100.00000    | 13.16137       |                   |            | 0.00  | 0                | 20,000.00      |
| FRBC22On         | 21/12/2018 | Spot Bond |        |            | 100.00000 | 9.52757   | 100.00000    | 9.50450        |                   |            | 0.00  | 0                | 0.00           |
| FRBI01 On        | 30/06/2014 | Spot Bond |        |            | 100.00000 | 36.31469  | 100.00000    | 36.22999       |                   |            | 0.00  | 0                | 0.00           |
| FRBI04 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 60.87085  | 100.00000    | 60.73612       |                   |            | 0.00  | 0                | 0.00           |
| FRBI07 On        | 07/07/2013 | Spot Bond |        |            | 100.00000 | 49.93557  | 100.00000    | 49.82566       |                   |            | 0.00  | 0                | 0.00           |
| FRBI22 On        | 31/01/2022 | Spot Bond |        |            | 100.00000 | 4.45557   | 100.00000    | 4.44507        |                   |            | 0.00  | 0                | 0.00           |
| FRBI23 On        | 07/12/2023 | Spot Bond |        |            | 100.00000 | 6.01890   | 100.00000    | 6.00558        |                   |            | 0.00  | 0                | 0.00           |
| FRBI28 On        | 31/03/2028 | Spot Bond |        |            | 100.00000 | 3.30320   | 100.00000    | 3.29588        |                   |            | 0.00  | 0                | 150,000,000.00 |
| FRBI33 On        | 07/12/2033 | Spot Bond |        |            | 100.00000 | 3.76972   | 100.00000    | 3.76138        |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRBN04 On        | 15/09/2015 | Spot Bond |        |            | 100.00000 | 24.39551  | 100.00000    | 24.34182       |                   |            | 0.00  | 0                | 0.00          |
| FRBN06 On        | 15/09/2015 | Spot Bond |        |            | 100.00000 | 24.39551  | 100.00000    | 24.34182       |                   |            | 0.00  | 0                | 0.00          |
| FRBN07 On        | 15/09/2015 | Spot Bond |        |            | 100.00000 | 24.39551  | 100.00000    | 24.34182       |                   |            | 0.00  | 0                | 0.00          |
| FRBZ01 On        | 30/11/2020 | Spot Bond |        |            | 100.00000 | 0.30193   | 100.00000    | 0.30136        |                   |            | 0.00  | 0                | 0.00          |
| FRBZ02 On        | 28/10/2024 | Spot Bond |        |            | 100.00000 | 0.02009   | 100.00000    | 0.02005        |                   |            | 0.00  | 0                | 0.00          |
| FRBZ03 On        | 10/12/2024 | Spot Bond |        |            | 100.00000 | 0.01852   | 100.00000    | 0.01848        |                   |            | 0.00  | 0                | 0.00          |
| FRC04 On         | 03/06/2014 | Spot Bond |        |            | 100.00000 | 30.95394  | 100.00000    | 30.88543       |                   |            | 0.00  | 0                | 0.00          |
| FRC08 On         | 29/04/2013 | Spot Bond |        |            | 100.00000 | 66.66058  | 100.00000    | 66.49732       |                   |            | 0.00  | 0                | 0.00          |
| FRC101 On        | 24/02/2017 | Spot Bond |        |            | 100.00000 | 14.36098  | 100.00000    | 1.63885        |                   |            | 0.00  | 0                | 0.00          |
| FRC103 On        | 20/03/2014 | Spot Bond |        |            | 100.00000 | 34.27634  | 100.00000    | 34.20848       |                   |            | 0.00  | 0                | 0.00          |
| FRC104 On        | 20/03/2014 | Spot Bond |        |            | 100.00000 | 29.89743  | 100.00000    | 29.83823       |                   |            | 0.00  | 0                | 0.00          |
| FRC105 On        | 24/02/2017 | Spot Bond |        |            | 100.00000 | 14.00146  | 100.00000    | 1.63885        |                   |            | 0.00  | 0                | 0.00          |
| FRC106 On        | 24/02/2017 | Spot Bond |        |            | 100.00000 | 14.00146  | 100.00000    | 1.63885        |                   |            | 0.00  | 0                | 0.00          |
| FRC107 On        | 03/06/2021 | Spot Bond |        |            | 100.00000 | 10.98891  | 100.00000    | 0.04502        |                   |            | 0.00  | 0                | 0.00          |
| FRC108 On        | 24/02/2017 | Spot Bond |        |            | 100.00000 | 13.78799  | 100.00000    | 1.63885        |                   |            | 0.00  | 0                | 0.00          |
| FRC109 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 11.11455  | 100.00000    | 11.08763       |                   |            | 0.00  | 0                | 0.00          |
| FRC11 On         | 26/05/2013 | Spot Bond |        |            | 100.00000 | 61.96598  | 100.00000    | 61.81587       |                   |            | 0.00  | 0                | 0.00          |
| FRC110 On        | 15/06/2016 | Spot Bond |        |            | 100.00000 | 14.25529  | 100.00000    | 14.22076       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC111 On        | 20/08/2012 | Spot Bond |        |            | 100.00000 | 93.81140  | 100.00000    | 93.57687       |                   |            | 0.00  | 0                | 0.00          |
| FRC112 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 9.74658   | 100.00000    | 9.72296        |                   |            | 0.00  | 0                | 0.00          |
| FRC113 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 10.60945  | 100.00000    | 10.58375       |                   |            | 0.00  | 0                | 0.00          |
| FRC114 On        | 20/06/2014 | Spot Bond |        |            | 100.00000 | 30.82858  | 100.00000    | 30.75389       |                   |            | 0.00  | 0                | 0.00          |
| FRC115 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 8.27779   | 100.00000    | 1.38268        |                   |            | 0.00  | 0                | 0.00          |
| FRC116 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 1.42362   | 100.00000    | 1.41804        |                   |            | 0.00  | 0                | 0.00          |
| FRC117 On        | 15/06/2016 | Spot Bond |        |            | 100.00000 | 14.09889  | 100.00000    | 14.06474       |                   |            | 0.00  | 0                | 0.00          |
| FRC118 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 10.58314  | 100.00000    | 1.53496        |                   |            | 0.00  | 0                | 0.00          |
| FRC119 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 12.58250  | 100.00000    | 1.53496        |                   |            | 0.00  | 0                | 0.00          |
| FRC120 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 13.47695  | 100.00000    | 1.53496        |                   |            | 0.00  | 0                | 0.00          |
| FRC121 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 10.13066  | 100.00000    | 1.53496        |                   |            | 0.00  | 0                | 0.00          |
| FRC122 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 11.37236  | 100.00000    | 1.53496        |                   |            | 0.00  | 0                | 0.00          |
| FRC123 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 14.72918  | 100.00000    | 1.53496        |                   |            | 0.00  | 0                | 0.00          |
| FRC124 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 1.65952   | 100.00000    | 1.65404        |                   |            | 0.00  | 0                | 0.00          |
| FRC125 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 0.91774   | 100.00000    | 0.91242        |                   |            | 0.00  | 0                | 0.00          |
| FRC126 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 1.04822   | 100.00000    | 1.04431        |                   |            | 0.00  | 0                | 0.00          |
| FRC127 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 1.04822   | 100.00000    | 1.04431        |                   |            | 0.00  | 0                | 0.00          |
| FRC128 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 1.04822   | 100.00000    | 1.04431        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| FRC129           | On | 20/09/2017 |        |            | 100.00000 | 1.04822   | 100.00000    | 1.04431        |                   |                      | 0.00       | 0                | 0.00          |
| FRC130           | On | 20/09/2017 |        |            | 100.00000 | 1.04822   | 100.00000    | 1.04431        |                   |                      | 0.00       | 0                | 0.00          |
| FRC131           | On | 20/09/2017 |        |            | 100.00000 | 1.04822   | 100.00000    | 1.04431        |                   |                      | 0.00       | 0                | 0.00          |
| FRC132           | On | 20/09/2017 |        |            | 100.00000 | 1.04822   | 100.00000    | 1.04431        |                   |                      | 0.00       | 0                | 0.00          |
| FRC133           | On | 20/09/2017 |        |            | 100.00000 | 1.04822   | 100.00000    | 1.04431        |                   |                      | 0.00       | 0                | 0.00          |
| FRC134           | On | 20/09/2017 |        |            | 100.00000 | 1.03069   | 100.00000    | 1.02658        |                   |                      | 0.00       | 0                | 0.00          |
| FRC135           | On | 20/09/2017 |        |            | 100.00000 | 1.01911   | 100.00000    | 100.00000      |                   | 1,400,000,000,000.00 | 14,000,000 | 7,000,000.00     |               |
| FRC136           | On | 20/09/2017 |        |            | 100.00000 | 1.01911   | 100.00000    | 100.00000      |                   | 1,000,000,000,000.00 | 10,000,000 | 5,000,000.00     |               |
| FRC137           | On | 20/09/2017 |        |            | 100.00000 | 1.01911   | 100.00000    | 100.00000      |                   | 1,000,000,000,000.00 | 10,000,000 | 5,000,000.00     |               |
| FRC138           | On | 20/09/2017 |        |            | 100.00000 | 1.01911   | 100.00000    | 100.00000      |                   | 1,400,000,000,000.00 | 14,000,000 | 7,000,000.00     |               |
| FRC139           | On | 20/09/2017 |        |            | 100.00000 | 1.01911   | 100.00000    | 100.00000      |                   | 1,400,000,000,000.00 | 14,000,000 | 7,000,000.00     |               |
| FRC140           | On | 20/09/2017 |        |            | 100.00000 | 1.01911   | 100.00000    | 100.00000      |                   | 1,400,000,000,000.00 | 14,000,000 | 7,000,000.00     |               |
| FRC141           | On | 20/09/2017 |        |            | 100.00000 | 1.00664   | 100.00000    | 100.00000      |                   |                      | 0.00       | 0                | 0.00          |
| FRC17            | On | 03/06/2014 |        |            | 100.00000 | 31.46261  | 100.00000    | 31.39298       |                   |                      | 0.00       | 0                | 0.00          |
| FRC29            | On | 22/07/2014 |        |            | 100.00000 | 23.35499  | 100.00000    | 25.33016       |                   |                      | 0.00       | 0                | 0.00          |
| FRC37            | On | 20/06/2015 |        |            | 100.00000 | 17.41822  | 100.00000    | 17.37602       |                   |                      | 0.00       | 0                | 0.00          |
| FRC40            | On | 20/12/2015 |        |            | 100.00000 | 14.34509  | 100.00000    | 14.31034       |                   |                      | 0.00       | 0                | 0.00          |
| FRC41            | On | 25/10/2013 |        |            | 100.00000 | 47.02886  | 100.00000    | 46.91368       |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC42            | On | 25/11/2012 | Spot Bond |        |            | 6.90500   | 100.50051 | 6.90500      | 100.48188      |                   |            | 0.00  | 0                | 0.00          |
| FRC46            | On | 10/09/2017 | Spot Bond |        |            | 100.00000 | 9.62517   | 100.00000    | 9.60186        |                   |            | 0.00  | 0                | 0.00          |
| FRC47            | On | 18/02/2013 | Spot Bond |        |            | 100.00000 | 66.35234  | 100.00000    | 66.22645       |                   |            | 0.00  | 0                | 0.00          |
| FRC55            | On | 11/07/2013 | Spot Bond |        |            | 100.00000 | 55.35969  | 100.00000    | 55.22558       |                   |            | 0.00  | 0                | 0.00          |
| FRC57            | On | 20/06/2014 | Spot Bond |        |            | 100.00000 | 28.42382  | 100.00000    | 28.35498       |                   |            | 0.00  | 0                | 0.00          |
| FRC59            | On | 14/07/2012 | Spot Bond |        |            | 100.00000 | 75.00002  | 100.00000    | 75.00001       |                   |            | 0.00  | 0                | 0.00          |
| FRC61            | On | 28/07/2017 | Spot Bond |        |            | 100.00000 | 10.52523  | 100.00000    | 1.11949        |                   |            | 0.00  | 0                | 0.00          |
| FRC66            | On | 31/01/2022 | Spot Bond |        |            | 5.87500   | 102.70851 | 5.87500      | 102.69217      |                   |            | 0.00  | 0                | 0.00          |
| FRC67            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 11.33774  | 100.00000    | 11.31027       |                   |            | 0.00  | 0                | 0.00          |
| FRC68            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 11.43166  | 100.00000    | 11.40397       |                   |            | 0.00  | 0                | 0.00          |
| FRC69            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 6.58447   | 100.00000    | 6.56982        |                   |            | 0.00  | 0                | 0.00          |
| FRC70            | On | 20/09/2014 | Spot Bond |        |            | 100.00000 | 22.10438  | 100.00000    | 22.06256       |                   |            | 0.00  | 0                | 0.00          |
| FRC71            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 6.03215   | 100.00000    | 6.01872        |                   |            | 0.00  | 0                | 0.00          |
| FRC72            | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 7.25043   | 100.00000    | 7.23429        |                   |            | 0.00  | 0                | 0.00          |
| FRC73            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 86.64081  | 100.00000    | 86.43980       |                   |            | 0.00  | 0                | 0.00          |
| FRC74            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 11.23068  | 100.00000    | 11.20944       |                   |            | 0.00  | 0                | 0.00          |
| FRC75            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 86.76684  | 100.00000    | 86.56691       |                   |            | 0.00  | 0                | 0.00          |
| FRC76            | On | 28/07/2017 | Spot Bond |        |            | 100.00000 | 11.75485  | 100.00000    | 1.11949        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC77            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 16.79944  | 100.00000    | 16.75874       |                   |            | 0.00  | 0                | 700,000.00    |
| FRC78            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 16.99755  | 100.00000    | 16.95637       |                   |            | 0.00  | 0                | 0.00          |
| FRC79            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 15.31883  | 100.00000    | 15.28172       |                   |            | 0.00  | 0                | 0.00          |
| FRC80            | On | 15/06/2016 | Spot Bond |        |            | 4.73000   | 104.97101 | 4.73000      | 104.94383      |                   |            | 0.00  | 0                | 0.00          |
| FRC81            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 87.17691  | 100.00000    | 86.97604       |                   |            | 0.00  | 0                | 0.00          |
| FRC82            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 15.52736  | 100.00000    | 15.48974       |                   |            | 0.00  | 0                | 0.00          |
| FRC83            | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 10.12712  | 100.00000    | 10.10258       |                   |            | 0.00  | 0                | 0.00          |
| FRC84            | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 11.27512  | 100.00000    | 11.24781       |                   |            | 0.00  | 0                | 0.00          |
| FRC85            | On | 20/12/2014 | Spot Bond |        |            | 100.00000 | 24.72941  | 100.00000    | 24.66950       |                   |            | 0.00  | 0                | 0.00          |
| FRC86            | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 12.81971  | 100.00000    | 12.78864       |                   |            | 0.00  | 0                | 0.00          |
| FRC87            | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 12.42313  | 100.00000    | 12.39303       |                   |            | 0.00  | 0                | 0.00          |
| FRC88            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 86.35889  | 100.00000    | 86.15991       |                   |            | 0.00  | 0                | 0.00          |
| FRC89            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 86.34826  | 100.00000    | 86.14931       |                   |            | 0.00  | 0                | 0.00          |
| FRC90            | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 59.50140  | 100.00000    | 59.38360       |                   |            | 0.00  | 0                | 0.00          |
| FRC91            | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 59.50738  | 100.00000    | 59.38957       |                   |            | 0.00  | 0                | 0.00          |
| FRC92            | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 59.53132  | 100.00000    | 59.41345       |                   |            | 0.00  | 0                | 0.00          |
| FRC93            | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 58.02583  | 100.00000    | 57.88526       |                   |            | 0.00  | 0                | 0.00          |
| FRC94            | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 10.84512  | 100.00000    | 10.82365       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|---------------|
| FRC95            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 15.23664  | 100.00000    | 15.20647       |                   |                      | 0.00  | 0                | 0.00          |
| FRC96            | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 10.83371  | 100.00000    | 10.81226       |                   |                      | 0.00  | 0                | 0.00          |
| FRC97            | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 19.23121  | 100.00000    | 19.19314       |                   |                      | 0.00  | 0                | 0.00          |
| FRC98            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 15.81326  | 100.00000    | 15.78195       |                   |                      | 0.00  | 0                | 0.00          |
| FRC99            | On | 24/02/2017 | Spot Bond |        |            | 100.00000 | 14.45086  | 100.00000    | 1.63885        |                   |                      | 0.00  | 0                | 0.00          |
| FRE2A1           | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 44.35240  | 100.00000    | 44.24496       |                   |                      | 0.00  | 0                | 0.00          |
| FRE2A2           | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 47.54967  | 100.00000    | 47.43448       |                   |                      | 0.00  | 0                | 10,000.00     |
| FRE2B1           | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 44.45750  | 100.00000    | 44.34980       |                   |                      | 0.00  | 0                | 0.00          |
| FRE2B2           | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 47.66285  | 100.00000    | 47.54738       |                   |                      | 0.00  | 0                | 0.00          |
| FRE2C            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 44.71619  | 100.00000    | 44.60787       |                   |                      | 0.00  | 0                | 0.00          |
| FRE2D            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 44.79703  | 100.00000    | 44.68851       |                   |                      | 0.00  | 0                | 0.00          |
| FRE2E            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 45.64586  | 100.00000    | 45.53529       |                   |                      | 0.00  | 0                | 0.00          |
| FRE2F            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 46.68872  | 100.00000    | 46.57561       |                   |                      | 0.00  | 0                | 0.00          |
| FRE2G            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 47.34352  | 100.00000    | 47.22884       |                   |                      | 0.00  | 0                | 0.00          |
| FRI15            | On | 14/03/2015 | Spot Bond |        |            | 100.00000 | 20.07177  | 100.00000    | 20.02496       |                   |                      | 0.00  | 0                | 0.00          |
| FRJ13            | On | 01/09/2013 | Spot Bond |        |            | 100.00000 | 41.76593  | 100.00000    | 41.66475       |                   | 4,800,000,000,000.00 |       | 48,000,000       | 24,000,000.00 |
| FRJ14            | On | 20/07/2014 | Spot Bond |        |            | 100.00000 | 23.08152  | 100.00000    | 23.02500       |                   | 586,000,000,000.00   |       | 5,860,000        | 3,030,000.00  |
| FRJ15            | On | 04/04/2015 | Spot Bond |        |            | 100.00000 | 16.36542  | 100.00000    | 16.31432       |                   |                      | 0.00  | 0                | 1,500,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|--------------------|------------------|---------------|
| FRJ16            | On | 21/01/2016 | Spot Bond |        |            | 100.00000 | 11.31328  | 100.00000    | 11.28558       |                   |                    | 0.00               | 0                | 1,200,000.00  |
| FRJ17            | On | 04/04/2017 | Spot Bond |        |            | 100.00000 | 9.88318   | 100.00000    | 9.85234        |                   | 542,600,000,000.00 | 542,600,000,000.00 | 5,426,000        | 4,213,000.00  |
| FRJ18            | On | 21/02/2018 | Spot Bond |        |            | 100.00000 | 8.74242   | 100.00000    | 8.72125        |                   |                    | 0.00               | 0                | 0.00          |
| FRJ19            | On | 04/04/2019 | Spot Bond |        |            | 100.00000 | 0.28603   | 100.00000    | 0.28514        |                   |                    | 0.00               | 0                | 0.00          |
| FRS36            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 6.01890   | 100.00000    | 6.00558        |                   |                    | 0.00               | 0                | 0.00          |
| FRS37            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 6.01890   | 100.00000    | 6.00558        |                   |                    | 0.00               | 0                | 0.00          |
| FRS43            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 6.01890   | 100.00000    | 6.00558        |                   |                    | 0.00               | 0                | 0.00          |
| FRS46            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 4.04085   | 100.00000    | 4.03186        |                   |                    | 0.00               | 0                | 0.00          |
| FRS49            | On | 27/10/2020 | Spot Bond |        |            | 100.00000 | 8.94515   | 100.00000    | 8.92325        |                   |                    | 0.00               | 0                | 0.00          |
| FRS51            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 4.34831   | 100.00000    | 4.33807        |                   |                    | 0.00               | 0                | 0.00          |
| FRS56            | On | 19/07/2016 | Spot Bond |        |            | 100.00000 | 10.22829  | 100.00000    | 2.79412        |                   |                    | 0.00               | 0                | 0.00          |
| FRS57            | On | 23/07/2012 | Spot Bond |        |            | 100.00000 | 98.38275  | 100.00000    | 100.04631      |                   |                    | 0.00               | 0                | 0.00          |
| FRS59            | On | 07/10/2016 | Spot Bond |        |            | 100.00000 | 9.71303   | 100.00000    | 9.68950        |                   |                    | 0.00               | 0                | 0.00          |
| FRS60            | On | 24/10/2012 | Spot Bond |        |            | 100.00000 | 99.29763  | 100.00000    | 97.58713       |                   |                    | 0.00               | 0                | 0.00          |
| FRS61            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 46.11070  | 100.00000    | 39.30544       |                   |                    | 0.00               | 0                | 0.00          |
| FRS62            | On | 04/11/2026 | Spot Bond |        |            | 100.00000 | 8.85518   | 100.00000    | 0.00036        |                   |                    | 0.00               | 0                | 0.00          |
| FRS63            | On | 22/12/2013 | Spot Bond |        |            | 100.00000 | 39.96330  | 100.00000    | 39.86649       |                   |                    | 0.00               | 0                | 0.00          |
| FRS64            | On | 26/01/2042 | Spot Bond |        |            | 2.00000   | 103.97517 | 2.00000      | 103.95584      |                   |                    | 0.00               | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRS65            | On | 30/03/2013 | Spot Bond |        |            | 100.00000 | 56.20310  | 100.00000    | 53.22601       |                   |            | 0.00  | 0                | 0.00          |
| FRS66            | On | 22/03/2013 | Spot Bond |        |            | 100.00000 | 57.53244  | 100.00000    | 57.39307       |                   |            | 0.00  | 0                | 0.00          |
| FRS67            | On | 25/05/2013 | Spot Bond |        |            | 100.00000 | 60.17791  | 100.00000    | 57.31532       |                   |            | 0.00  | 0                | 0.00          |
| FRS68            | On | 09/11/2024 | Spot Bond |        |            | 100.00000 | 0.92110   | 100.00000    | 0.91747        |                   |            | 0.00  | 0                | 0.00          |
| FRS69            | On | 31/05/2017 | Spot Bond |        |            | 100.00000 | 12.08333  | 100.00000    | 15.52893       |                   |            | 0.00  | 0                | 0.00          |
| FRS70            | On | 04/06/2013 | Spot Bond |        |            | 100.00000 | 60.00116  | 100.00000    | 55.55081       |                   |            | 0.00  | 0                | 0.00          |
| FRS71            | On | 08/06/2013 | Spot Bond |        |            | 100.00000 | 59.25534  | 100.00000    | 54.86031       |                   |            | 0.00  | 0                | 0.00          |
| FRS72            | On | 09/11/2024 | Spot Bond |        |            | 100.00000 | 8.61893   | 100.00000    | 0.00284        |                   |            | 0.00  | 0                | 0.00          |
| FRS73            | On | 12/06/2017 | Spot Bond |        |            | 100.00000 | 10.02140  | 100.00000    | 9.99012        |                   |            | 0.00  | 0                | 0.00          |
| FRS74            | On | 14/06/2017 | Spot Bond |        |            | 100.00000 | 19.04133  | 100.00000    | 1.70547        |                   |            | 0.00  | 0                | 0.00          |
| FRS75            | On | 13/06/2014 | Spot Bond |        |            | 100.00000 | 29.40428  | 100.00000    | 29.31044       |                   |            | 0.00  | 0                | 0.00          |
| FRS76            | On | 18/06/2017 | Spot Bond |        |            | 100.00000 | 17.59479  | 100.00000    | 17.53986       |                   |            | 0.00  | 0                | 0.00          |
| FRX14            | On | 01/09/2014 | Spot Bond |        |            | 100.00000 | 27.85270  | 100.00000    | 27.79139       |                   |            | 0.00  | 0                | 1,600,000.00  |
| FRX15            | On | 14/03/2015 | Spot Bond |        |            | 100.00000 | 22.07631  | 100.00000    | 22.02771       |                   |            | 0.00  | 0                | 0.00          |
| FRX16            | On | 15/09/2016 | Spot Bond |        |            | 9.00000   | 99.09336  | 9.00000      | 99.06677       |                   |            | 0.00  | 0                | 0.00          |
| FRX17            | On | 15/09/2017 | Spot Bond |        |            | 8.00000   | 104.76363 | 8.00000      | 104.73858      |                   |            | 0.00  | 0                | 24,000,000.00 |
| FRX18            | On | 14/04/2018 | Spot Bond |        |            | 100.00000 | 13.78078  | 100.00000    | 13.75028       |                   |            | 0.00  | 0                | 49,600,000.00 |
| FRX19            | On | 15/11/2019 | Spot Bond |        |            | 9.00000   | 101.01720 | 9.00000      | 101.00098      |                   |            | 0.00  | 0                | 4,500,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRX24            | On | 10/12/2024 | Spot Bond |        |            | 100.00000 | 11.67225  | 100.00000    | 11.64641       |                   |            | 0.00  | 0                | 0.00          |
| FRX31            | On | 21/02/2031 | Spot Bond |        |            | 100.00000 | 13.18111  | 100.00000    | 13.15178       |                   |            | 0.00  | 0                | 0.00          |
| FRX45            | On | 14/04/2045 | Spot Bond |        |            | 100.00000 | 9.85238   | 100.00000    | 9.83058        |                   |            | 0.00  | 0                | 0.00          |
| FTG1             | On | 05/09/2016 | Spot Bond |        |            | 100.00000 | 13.32717  | 100.00000    | 2.48724        |                   |            | 0.00  | 0                | 0.00          |
| GFC03            | On | 10/04/2015 | Spot Bond |        |            | 100.00000 | 16.87996  | 100.00000    | 16.82726       |                   |            | 0.00  | 0                | 0.00          |
| GFC04            | On | 11/04/2017 | Spot Bond |        |            | 9.48500   | 102.48640 | 9.48500      | 102.46045      |                   |            | 0.00  | 0                | 0.00          |
| GFC2             | On | 27/02/2013 | Spot Bond |        |            | 100.00000 | 67.84451  | 100.00000    | 67.69353       |                   |            | 0.00  | 0                | 0.00          |
| GOVEX1           | On | 09/05/2047 | Spot Bond |        |            | 100.00000 |           | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| GPT11            | On | 29/01/2013 | Spot Bond |        |            | 100.00000 | 68.92091  | 100.00000    | 68.79015       |                   |            | 0.00  | 0                | 0.00          |
| GPT12            | On | 28/02/2013 | Spot Bond |        |            | 100.00000 | 65.10417  | 100.00000    | 64.98066       |                   |            | 0.00  | 0                | 0.00          |
| GPT16            | On | 30/07/2012 | Spot Bond |        |            | 100.00000 | 99.38042  | 100.00000    | 96.30607       |                   |            | 0.00  | 0                | 0.00          |
| GPT17            | On | 28/08/2012 | Spot Bond |        |            | 100.00000 | 92.29478  | 100.00000    | 89.46078       |                   |            | 0.00  | 0                | 0.00          |
| GPT2A1           | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 90.57654  | 100.00000    | 90.35669       |                   |            | 0.00  | 0                | 0.00          |
| GPT2B1           | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 90.59135  | 100.00000    | 90.37146       |                   |            | 0.00  | 0                | 0.00          |
| GPT2C1           | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 90.68607  | 100.00000    | 90.46596       |                   |            | 0.00  | 0                | 0.00          |
| GR1A2A           | On | 18/11/2012 | Spot Bond |        |            | 100.00000 | 93.42025  | 100.00000    | 93.18728       |                   |            | 0.00  | 0                | 0.00          |
| GRA284           | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 88.80779  | 100.00000    | 88.59223       |                   |            | 0.00  | 0                | 0.00          |
| GRA292           | On | 15/02/2013 | Spot Bond |        |            | 100.00000 | 66.73143  | 100.00000    | 66.60483       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| GRA296           | On | 15/08/2012 |        |            | 100.00000 | 92.63959  | 100.00000    | 92.40506       |                   |                       | 0.00        | 0                | 0.00          |
| GRA297           | On | 17/09/2012 |        |            | 100.00000 | 85.48009  | 100.00000    | 85.28037       |                   |                       | 0.00        | 0                | 0.00          |
| GRB85            | On | 25/01/2013 |        |            | 100.00000 | 69.44644  | 100.00000    | 69.31468       |                   |                       | 0.00        | 0                | 0.00          |
| GRB87            | On | 26/07/2012 |        |            | 100.00000 | 97.59358  | 100.00000    | 97.33333       |                   |                       | 0.00        | 0                | 0.00          |
| GRB88            | On | 25/10/2012 |        |            | 100.00000 | 99.99939  | 100.00000    | 99.99932       |                   |                       | 0.00        | 0                | 0.00          |
| GRD164           | On | 18/01/2013 |        |            | 100.00000 | 70.37577  | 100.00000    | 70.24225       |                   |                       | 0.00        | 0                | 0.00          |
| GRD166           | On | 15/02/2013 |        |            | 100.00000 | 66.73143  | 100.00000    | 66.60483       |                   |                       | 0.00        | 0                | 0.00          |
| GRD171           | On | 12/07/2012 |        |            | 100.00000 | 66.66670  | 100.00000    | 66.66670       |                   |                       | 0.00        | 0                | 0.00          |
| GRD172           | On | 18/07/2012 |        |            | 100.00000 | 99.72678  | 100.00000    | 99.45504       |                   |                       | 0.00        | 0                | 0.00          |
| GRD173           | On | 06/08/2012 |        |            | 100.00000 | 94.80519  | 100.00000    | 94.55959       |                   |                       | 0.00        | 0                | 0.00          |
| GRD174           | On | 02/08/2012 |        |            | 100.00000 | 95.80052  | 100.00000    | 95.54974       |                   |                       | 0.00        | 0                | 0.00          |
| GRD175           | On | 11/10/2012 |        |            | 100.00000 | 80.93126  | 100.00000    | 80.75221       |                   | 20,324,700,000,000.00 | 203,247,000 | 203,247,000.00   |               |
| GRD176           | On | 17/10/2012 |        |            | 100.00000 | 99.99993  | 100.00000    | 99.99986       |                   |                       | 0.00        | 0                | 0.00          |
| GRDB1            | On | 10/01/2018 |        |            | 100.00000 | 7.33225   | 100.00000    | 7.31449        |                   |                       | 0.00        | 0                | 0.00          |
| GRDC1            | On | 10/01/2018 |        |            | 100.00000 | 9.14619   | 100.00000    | 9.12403        |                   |                       | 0.00        | 0                | 0.00          |
| GRN1A10          | On | 18/11/2012 |        |            | 100.00000 | 93.33975  | 100.00000    | 93.10699       |                   |                       | 0.00        | 0                | 0.00          |
| GRN1B            | On | 18/11/2012 |        |            | 100.00000 | 93.47775  | 100.00000    | 93.24464       |                   |                       | 0.00        | 0                | 0.00          |
| GRN1C            | On | 18/11/2012 |        |            | 100.00000 | 93.53525  | 100.00000    | 93.30199       |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| GRN1D            | On | 18/11/2012 | Spot Bond |        |            | 100.00000 | 93.74225  | 100.00000    | 93.50848       |                   |            | 0.00               | 0                | 0.00          |
| GRT01            | On | 08/12/2014 | Spot Bond |        |            | 100.00000 | 21.54360  | 100.00000    | 21.49140       |                   |            | 0.00               | 0                | 1,000,000.00  |
| GRT02            | On | 13/05/2016 | Spot Bond |        |            | 100.00000 | 11.93589  | 100.00000    | 11.90697       |                   |            | 0.00               | 0                | 0.00          |
| GRT03            | On | 15/10/2015 | Spot Bond |        |            | 100.00000 | 12.21911  | 100.00000    | 5.51091        |                   |            | 0.00               | 0                | 0.00          |
| GRT04            | On | 15/09/2016 | Spot Bond |        |            | 100.00000 | 9.92849   | 100.00000    | 9.90444        |                   |            | 0.00               | 0                | 0.00          |
| GRT05            | On | 25/01/2015 | Spot Bond |        |            | 100.00000 | 16.61207  | 100.00000    | 10.50305       |                   |            | 0.00               | 0                | 8,000,000.00  |
| GSIZ16           | On | 23/09/2016 | Spot Bond |        |            | 100.00000 | 10.26609  | 100.00000    | 10.24122       |                   |            | 0.00               | 0                | 0.00          |
| HMS1B2           | On | 19/07/2012 | Spot Bond |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18479       |                   |            | 0.00               | 0                | 0.00          |
| HMS1B3           | On | 19/07/2012 | Spot Bond |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18479       |                   |            | 0.00               | 0                | 0.00          |
| HMS1B5           | On | 19/07/2012 | Spot Bond |        |            | 100.00000 | 104.64162 | 100.00000    | 104.35727      |                   |            | 0.00               | 0                | 0.00          |
| HMS1B6           | On | 19/07/2012 | Spot Bond |        |            | 100.00000 | 109.68897 | 100.00000    | 109.39090      |                   |            | 0.00               | 0                | 0.00          |
| HMS1B7           | On | 19/07/2013 | Spot Bond |        |            | 100.00000 | 44.88982  | 100.00000    | 44.77988       |                   |            | 300,000,000,000.00 | 3,000,000        | 1,500,000.00  |
| HMS1B8           | On | 19/07/2015 | Spot Bond |        |            | 100.00000 | 13.53854  | 100.00000    | 13.50539       |                   |            | 217,000,000,000.00 | 2,170,000        | 1,085,000.00  |
| HMS1B9           | On | 19/07/2015 | Spot Bond |        |            | 100.00000 | 17.11221  | 100.00000    | 17.07030       |                   |            | 0.00               | 0                | 0.00          |
| HMS1C2           | On | 19/07/2012 | Spot Bond |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18478       |                   |            | 0.00               | 0                | 0.00          |
| HMS1C3           | On | 19/07/2013 | Spot Bond |        |            | 100.00000 | 45.03670  | 100.00000    | 44.92639       |                   |            | 0.00               | 0                | 0.00          |
| HMS1C4           | On | 19/07/2015 | Spot Bond |        |            | 100.00000 | 13.86290  | 100.00000    | 13.82895       |                   |            | 0.00               | 0                | 0.00          |
| HMS1C5           | On | 19/07/2015 | Spot Bond |        |            | 100.00000 | 17.52364  | 100.00000    | 17.48072       |                   |            | 0.00               | 0                | 0.00          |

| Contract Details |               |           |  | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|---------------|-----------|--|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| HMS1D2On         | 19/07/2012    | Spot Bond |  |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18479       |                   |            | 0.00  | 0                | 0.00           |
| HMS1D3On         | 19/07/2013    | Spot Bond |  |        |            | 100.00000 | 45.30107  | 100.00000    | 45.19013       |                   |            | 0.00  | 0                | 0.00           |
| HMS1D4On         | 19/07/2015    | Spot Bond |  |        |            | 100.00000 | 14.27993  | 100.00000    | 14.24495       |                   |            | 0.00  | 0                | 0.00           |
| HMS1D5On         | 19/07/2015    | Spot Bond |  |        |            | 100.00000 | 18.05261  | 100.00000    | 18.00839       |                   |            | 0.00  | 0                | 0.00           |
| HMS1E2On         | 19/07/2012    | Spot Bond |  |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18479       |                   |            | 0.00  | 0                | 0.00           |
| HMS1E3On         | 19/07/2013    | Spot Bond |  |        |            | 100.00000 | 45.65359  | 100.00000    | 45.54177       |                   |            | 0.00  | 0                | 0.00           |
| HMS1E4On         | 19/07/2015    | Spot Bond |  |        |            | 100.00000 | 14.78963  | 100.00000    | 14.75340       |                   |            | 0.00  | 0                | 0.00           |
| HMS1F2On         | 19/07/2012    | Spot Bond |  |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18478       |                   |            | 0.00  | 0                | 0.00           |
| HMS1G2On         | 19/07/2012    | Spot Bond |  |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18478       |                   |            | 0.00  | 0                | 0.00           |
| HWAY20On         | 31/07/2020    | Spot Bond |  |        |            | 100.00000 | 14.30907  | 100.00000    | 14.27723       |                   |            | 0.00  | 0                | 30,000,000.00  |
| HWAY23On         | 07/12/2023    | Spot Bond |  |        |            | 100.00000 | 6.01890   | 100.00000    | 6.00558        |                   |            | 0.00  | 0                | 98,000,000.00  |
| HWAY24On         | 07/12/2024    | Spot Bond |  |        |            | 100.00000 | 6.01379   | 100.00000    | 6.00048        |                   |            | 0.00  | 0                | 0.00           |
| HWAY34On         | 31/07/2034    | Spot Bond |  |        |            | 100.00000 | 13.44892  | 100.00000    | 13.41899       |                   |            | 0.00  | 0                | 29,700,000.00  |
| HWAY35On         | 31/07/2035    | Spot Bond |  |        |            | 100.00000 | 13.44892  | 100.00000    | 13.41899       |                   |            | 0.00  | 0                | 0.00           |
| I2025            | On 31/01/2025 | Spot Bond |  |        |            | 2.00000   | 100.65202 | 2.00000      | 100.60172      |                   |            | 0.00  | 0                | 0.00           |
| I2038            | On 31/01/2038 | Spot Bond |  |        |            | 2.25000   | 100.71198 | 2.25000      | 100.65703      |                   |            | 0.00  | 0                | 203,000,000.00 |
| I2050            | On 31/12/2050 | Spot Bond |  |        |            | 2.50000   | 100.12197 | 2.50000      | 100.10163      |                   |            | 0.00  | 0                | 0.00           |
| IBC01            | On 16/03/2015 | Spot Bond |  |        |            | 100.00000 | 15.78894  | 100.00000    | 15.75899       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| IBL05            | On | 12/08/2012 | Spot Bond |        |            | 100.00000 | 95.75416  | 100.00000    | 95.50988       |                   |                      | 0.00       | 0                | 0.00          |
| IBL06            | On | 14/12/2012 | Spot Bond |        |            | 100.00000 | 87.75443  | 100.00000    | 87.54939       |                   |                      | 0.00       | 0                | 0.00          |
| IBL09            | On | 08/12/2012 | Spot Bond |        |            | 100.00000 | 88.95701  | 100.00000    | 88.74621       |                   |                      | 0.00       | 0                | 0.00          |
| IBL11            | On | 12/03/2015 | Spot Bond |        |            | 100.00000 | 24.10470  | 100.00000    | 24.05164       |                   |                      | 0.00       | 0                | 0.00          |
| IBL12            | On | 12/03/2013 | Spot Bond |        |            | 100.00000 | 59.53196  | 100.00000    | 59.38773       |                   |                      | 0.00       | 0                | 800,000.00    |
| IBL13            | On | 12/03/2015 | Spot Bond |        |            | 100.00000 | 16.90870  | 100.00000    | 16.86773       |                   |                      | 0.00       | 0                | 2,400,000.00  |
| IBL14            | On | 28/06/2015 | Spot Bond |        |            | 100.00000 | 16.03535  | 100.00000    | 15.99650       |                   |                      | 0.00       | 0                | 100,000.00    |
| IBL15            | On | 28/06/2013 | Spot Bond |        |            | 100.00000 | 57.22504  | 100.00000    | 57.08641       |                   | 1,085,200,000,000.00 | 10,852,000 | 2,713,000.00     |               |
| IBL18            | On | 10/12/2013 | Spot Bond |        |            | 100.00000 | 40.73539  | 100.00000    | 40.63670       |                   |                      | 0.00       | 0                | 0.00          |
| IBL19            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 28.51014  | 100.00000    | 28.44108       |                   | 564,400,000,000.00   | 5,644,000  | 1,411,000.00     |               |
| IBL20            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 35.18800  | 100.00000    | 35.11055       |                   |                      | 0.00       | 0                | 0.00          |
| IBL21            | On | 15/03/2016 | Spot Bond |        |            | 100.00000 | 17.13853  | 100.00000    | 17.10081       |                   |                      | 0.00       | 0                | 0.00          |
| IBL22            | On | 15/03/2018 | Spot Bond |        |            | 100.00000 | 14.04085  | 100.00000    | 14.00994       |                   |                      | 0.00       | 0                | 0.00          |
| IBL23            | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 32.18464  | 100.00000    | 32.11342       |                   |                      | 0.00       | 0                | 0.00          |
| IBL24            | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 30.85392  | 100.00000    | 30.77835       |                   |                      | 0.00       | 0                | 0.00          |
| IBL25            | On | 18/08/2014 | Spot Bond |        |            | 100.00000 | 22.23373  | 100.00000    | 15.48669       |                   |                      | 0.00       | 0                | 0.00          |
| IBL26            | On | 18/08/2014 | Spot Bond |        |            | 1.75000   | 106.37360 | 1.75000      | 106.35455      |                   |                      | 0.00       | 0                | 0.00          |
| IBL28            | On | 18/08/2016 | Spot Bond |        |            | 8.27000   | 103.39577 | 8.27000      | 103.37276      |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBL32            | On | 03/11/2014 | Spot Bond |        |            | 100.00000 | 22.95368  | 100.00000    | 16.06051       |                   |            | 0.00  | 0                | 0.00          |
| IBL33            | On | 03/11/2016 | Spot Bond |        |            | 100.00000 | 10.90853  | 100.00000    | 2.69451        |                   |            | 0.00  | 0                | 0.00          |
| IBL34            | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 4.88155   | 100.00000    | 4.87068        |                   |            | 0.00  | 0                | 0.00          |
| IBL36            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 4.04085   | 100.00000    | 4.03186        |                   |            | 0.00  | 0                | 0.00          |
| IBL37            | On | 02/04/2015 | Spot Bond |        |            | 100.00000 | 16.64717  | 100.00000    | 16.59521       |                   |            | 0.00  | 0                | 0.00          |
| IBL38            | On | 02/04/2017 | Spot Bond |        |            | 100.00000 | 10.04071  | 100.00000    | 10.00936       |                   |            | 0.00  | 0                | 2,100,000.00  |
| IBL39            | On | 02/04/2018 | Spot Bond |        |            | 8.76500   | 102.51556 | 8.76500      | 102.49154      |                   |            | 0.00  | 0                | 0.00          |
| IBL40            | On | 15/06/2015 | Spot Bond |        |            | 100.00000 | 17.60328  | 100.00000    | 17.54832       |                   |            | 0.00  | 0                | 2,000,000.00  |
| IBL42            | On | 15/06/2017 | Spot Bond |        |            | 100.00000 | 10.63927  | 100.00000    | 10.60605       |                   |            | 0.00  | 0                | 0.00          |
| IC02             | On | 09/05/2013 | Spot Bond |        |            | 100.00000 | 57.56410  | 100.00000    | 57.43739       |                   |            | 0.00  | 0                | 0.00          |
| IDCP01           | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 16.24808  | 100.00000    | 16.21212       |                   |            | 0.00  | 0                | 0.00          |
| IDCP02           | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 16.24808  | 100.00000    | 16.21212       |                   |            | 0.00  | 0                | 0.00          |
| IDCP03           | On | 31/01/2017 | Spot Bond |        |            | 5.00000   | 102.30549 | 5.00000      | 102.29161      |                   |            | 0.00  | 0                | 0.00          |
| IDW001           | On | 30/06/2016 | Spot Bond |        |            | 100.00000 | 3.74861   | 100.00000    | 3.73548        |                   |            | 0.00  | 0                | 0.00          |
| IDW002           | On | 30/06/2016 | Spot Bond |        |            | 100.00000 | 3.74861   | 100.00000    | 3.73548        |                   |            | 0.00  | 0                | 0.00          |
| IFM01            | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 20.21646  | 100.00000    | 20.17172       |                   |            | 0.00  | 0                | 0.00          |
| IHL01            | On | 29/12/2014 | Spot Bond |        |            | 100.00000 | 21.07971  | 100.00000    | 21.02865       |                   |            | 0.00  | 0                | 0.00          |
| IHL02            | On | 29/12/2014 | Spot Bond |        |            | 100.00000 | 21.07971  | 100.00000    | 21.02865       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| IHL03            | On | 17/05/2017 | Spot Bond |        |            | 100.00000 | 10.20508  | 100.00000    | 10.17323       |                   |            | 0.00  | 0                | 0.00           |
| IKH1D            | On | 09/12/2028 | Spot Bond |        |            | 100.00000 | 7.90069   | 100.00000    | 7.88155        |                   |            | 0.00  | 0                | 0.00           |
| IN04             | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 22.20754  | 100.00000    | 22.15866       |                   |            | 0.00  | 0                | 0.00           |
| IN07             | On | 16/05/2013 | Spot Bond |        |            | 100.00000 | 56.68297  | 100.00000    | 56.55820       |                   |            | 0.00  | 0                | 0.00           |
| IN09             | On | 01/02/2016 | Spot Bond |        |            | 100.00000 | 14.79451  | 100.00000    | 14.75867       |                   |            | 0.00  | 0                | 0.00           |
| IND132           | On | 10/08/2012 | Spot Bond |        |            | 100.00000 | 93.83033  | 100.00000    | 93.58974       |                   |            | 0.00  | 0                | 0.00           |
| IND147           | On | 22/11/2012 | Spot Bond |        |            | 100.00000 | 74.03651  | 100.00000    | 73.88664       |                   |            | 0.00  | 0                | 0.00           |
| IND204           | On | 24/01/2013 | Spot Bond |        |            | 100.00000 | 69.57844  | 100.00000    | 69.44644       |                   |            | 0.00  | 0                | 0.00           |
| IND205           | On | 31/01/2013 | Spot Bond |        |            | 100.00000 | 68.65964  | 100.00000    | 68.52938       |                   |            | 0.00  | 0                | 0.00           |
| IND207           | On | 14/02/2013 | Spot Bond |        |            | 100.00000 | 66.85828  | 100.00000    | 66.73143       |                   |            | 0.00  | 0                | 0.00           |
| IND208           | On | 21/02/2013 | Spot Bond |        |            | 100.00000 | 65.97540  | 100.00000    | 65.85022       |                   |            | 0.00  | 0                | 0.00           |
| IND209           | On | 28/02/2013 | Spot Bond |        |            | 100.00000 | 65.10417  | 100.00000    | 64.98066       |                   |            | 0.00  | 0                | 0.00           |
| IND229           | On | 17/07/2012 | Spot Bond |        |            | 100.00000 | 66.66667  | 100.00000    | 99.72678       |                   |            | 0.00  | 0                | 0.00           |
| IND230           | On | 24/07/2012 | Spot Bond |        |            | 100.00000 | 98.11828  | 100.00000    | 97.85523       |                   |            | 0.00  | 0                | 100,000,000.00 |
| IND231           | On | 31/07/2012 | Spot Bond |        |            | 100.00000 | 96.30607  | 100.00000    | 96.05263       |                   |            | 0.00  | 0                | 0.00           |
| IND232           | On | 07/08/2012 | Spot Bond |        |            | 100.00000 | 94.55959  | 100.00000    | 94.31525       |                   |            | 0.00  | 0                | 0.00           |
| IND233           | On | 14/08/2012 | Spot Bond |        |            | 100.00000 | 92.87532  | 100.00000    | 92.63959       |                   |            | 0.00  | 0                | 0.00           |
| IND234           | On | 21/08/2012 | Spot Bond |        |            | 100.00000 | 91.25000  | 100.00000    | 91.02244       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND235           | On | 28/08/2012 | Spot Bond |        |            | 100.00000 | 89.68059  | 100.00000    | 89.46078       |                   |            | 0.00  | 0                | 0.00          |
| IND236           | On | 04/09/2012 | Spot Bond |        |            | 100.00000 | 88.16425  | 100.00000    | 87.95181       |                   |            | 0.00  | 0                | 0.00          |
| IND237           | On | 11/09/2012 | Spot Bond |        |            | 100.00000 | 86.69834  | 100.00000    | 86.49289       |                   |            | 0.00  | 0                | 0.00          |
| IND238           | On | 18/09/2012 | Spot Bond |        |            | 100.00000 | 85.28037  | 100.00000    | 85.08159       |                   |            | 0.00  | 0                | 0.00          |
| IND239           | On | 25/09/2012 | Spot Bond |        |            | 100.00000 | 83.90805  | 100.00000    | 83.71560       |                   |            | 0.00  | 0                | 0.00          |
| IND240           | On | 02/10/2012 | Spot Bond |        |            | 100.00000 | 82.57919  | 100.00000    | 82.39278       |                   |            | 0.00  | 0                | 0.00          |
| IND241           | On | 09/10/2012 | Spot Bond |        |            | 100.00000 | 81.29176  | 100.00000    | 81.11111       |                   |            | 0.00  | 0                | 0.00          |
| IND242           | On | 16/10/2012 | Spot Bond |        |            | 100.00000 | 80.04386  | 100.00000    | 79.86871       |                   |            | 0.00  | 0                | 0.00          |
| IND243           | On | 23/10/2012 | Spot Bond |        |            | 100.00000 | 78.83369  | 100.00000    | 78.66379       |                   |            | 0.00  | 0                | 0.00          |
| IND244           | On | 30/10/2012 | Spot Bond |        |            | 100.00000 | 77.65957  | 100.00000    | 77.49469       |                   |            | 0.00  | 0                | 0.00          |
| IND245           | On | 06/11/2012 | Spot Bond |        |            | 100.00000 | 76.51992  | 100.00000    | 76.35983       |                   |            | 0.00  | 0                | 0.00          |
| IND246           | On | 13/11/2012 | Spot Bond |        |            | 100.00000 | 75.41322  | 100.00000    | 75.25773       |                   |            | 0.00  | 0                | 0.00          |
| IND247           | On | 20/11/2012 | Spot Bond |        |            | 100.00000 | 74.33809  | 100.00000    | 74.18699       |                   |            | 0.00  | 0                | 0.00          |
| IND248           | On | 27/11/2012 | Spot Bond |        |            | 100.00000 | 73.29317  | 100.00000    | 73.14629       |                   |            | 0.00  | 0                | 0.00          |
| IND249           | On | 04/12/2012 | Spot Bond |        |            | 100.00000 | 72.27723  | 100.00000    | 72.13439       |                   |            | 0.00  | 0                | 0.00          |
| IND250           | On | 11/12/2012 | Spot Bond |        |            | 100.00000 | 71.28906  | 100.00000    | 71.15010       |                   |            | 0.00  | 0                | 0.00          |
| ING100           | On | 19/05/2013 | Spot Bond |        |            | 100.00000 | 63.53944  | 100.00000    | 63.38552       |                   |            | 0.00  | 0                | 0.00          |
| ING114           | On | 31/12/2015 | Spot Bond |        |            | 100.00000 | 14.44942  | 100.00000    | 14.41442       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| ING115           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 15.80208  | 100.00000    | 15.76380       |                   |                       | 0.00        | 0                | 0.00          |
| ING116           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 14.73130  | 100.00000    | 14.69561       |                   |                       | 0.00        | 0                | 0.00          |
| ING126           | On | 25/11/2012 | Spot Bond |        |            | 100.00000 | 77.93412  | 100.00000    | 77.77731       |                   |                       | 0.00        | 0                | 0.00          |
| ING127           | On | 07/12/2012 | Spot Bond |        |            | 100.00000 | 88.93990  | 100.00000    | 87.41093       |                   |                       | 0.00        | 0                | 0.00          |
| ING130           | On | 16/02/2013 | Spot Bond |        |            | 100.00000 | 66.60483  | 100.00000    | 66.47846       |                   |                       | 0.00        | 0                | 0.00          |
| ING131           | On | 24/02/2013 | Spot Bond |        |            | 100.00000 | 65.60060  | 100.00000    | 65.47614       |                   |                       | 0.00        | 0                | 0.00          |
| ING132           | On | 22/12/2018 | Spot Bond |        |            | 100.00000 | 9.08639   | 100.00000    | 9.06438        |                   |                       | 0.00        | 0                | 0.00          |
| ING133           | On | 28/02/2013 | Spot Bond |        |            | 100.00000 | 65.10417  | 100.00000    | 64.98066       |                   |                       | 0.00        | 0                | 0.00          |
| ING135           | On | 10/12/2014 | Spot Bond |        |            | 100.00000 | 24.24742  | 100.00000    | 24.18867       |                   |                       | 0.00        | 0                | 0.00          |
| ING138           | On | 22/03/2017 | Spot Bond |        |            | 100.00000 | 9.94550   | 100.00000    | 9.92141        |                   |                       | 0.00        | 0                | 0.00          |
| ING141           | On | 07/09/2012 | Spot Bond |        |            | 100.00000 | 89.28349  | 100.00000    | 87.32057       |                   |                       | 0.00        | 0                | 0.00          |
| ING143           | On | 11/09/2012 | Spot Bond |        |            | 100.00000 | 88.40340  | 100.00000    | 88.19392       |                   |                       | 0.00        | 0                | 0.00          |
| ING146           | On | 17/09/2012 | Spot Bond |        |            | 100.00000 | 87.13271  | 100.00000    | 86.92913       |                   |                       | 0.00        | 0                | 0.00          |
| ING147           | On | 16/12/2012 | Spot Bond |        |            | 100.00000 | 83.19562  | 100.00000    | 81.32530       |                   |                       | 0.00        | 0                | 0.00          |
| ING153           | On | 03/04/2017 | Spot Bond |        |            | 6.50000   | 100.15825 | 6.50000      | 100.14652      |                   |                       | 0.00        | 0                | 0.00          |
| ING154           | On | 03/04/2013 | Spot Bond |        |            | 100.00000 | 55.50044  | 100.00000    | 55.32716       |                   |                       | 0.00        | 0                | 0.00          |
| ING155           | On | 19/09/2012 | Spot Bond |        |            | 100.00000 | 87.62539  | 100.00000    | 84.88372       |                   |                       | 0.00        | 0                | 0.00          |
| ING156           | On | 16/08/2012 | Spot Bond |        |            | 100.00000 | 95.10329  | 100.00000    | 92.17172       |                   | 31,200,000,000,000.00 | 312,000,000 | 104,000,000.00   |               |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| ING157           | On | 12/04/2013 | Spot Bond |        |            | 100.00000 | 53.58733  | 100.00000    | 49.32707       |                   |                       | 0.00        | 0                | 0.00          |
| ING158           | On | 07/12/2012 | Spot Bond |        |            | 100.00000 | 84.14634  | 100.00000    | 83.89058       |                   |                       | 0.00        | 0                | 0.00          |
| ING159           | On | 05/12/2012 | Spot Bond |        |            | 100.00000 | 84.51291  | 100.00000    | 82.63473       |                   | 17,400,000,000,000.00 | 174,000,000 | 58,000,000.00    |               |
| ING160           | On | 10/12/2012 | Spot Bond |        |            | 100.00000 | 84.28605  | 100.00000    | 84.03444       |                   | 30,000,000,000,000.00 | 300,000,000 | 100,000,000.00   |               |
| ING161           | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 11.80541  | 100.00000    | 11.76505       |                   |                       | 0.00        | 0                | 25,000,000.00 |
| ING31            | On | 31/10/2012 | Spot Bond |        |            | 100.00000 | 97.90654  | 100.00000    | 97.65092       |                   |                       | 0.00        | 0                | 0.00          |
| ING32            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 65.71062  | 100.00000    | 65.55144       |                   |                       | 0.00        | 0                | 0.00          |
| ING33            | On | 31/10/2013 | Spot Bond |        |            | 100.00000 | 44.89301  | 100.00000    | 44.78427       |                   |                       | 0.00        | 0                | 0.00          |
| ING34            | On | 31/10/2013 | Spot Bond |        |            | 100.00000 | 44.89301  | 100.00000    | 44.78427       |                   |                       | 0.00        | 0                | 0.00          |
| ING46            | On | 16/10/2013 | Spot Bond |        |            | 100.00000 | 37.78765  | 100.00000    | 37.69611       |                   |                       | 0.00        | 0                | 0.00          |
| ING60U           | On | 28/02/2014 | Spot Bond |        |            | 100.00000 | 34.15448  | 100.00000    | 34.07175       |                   |                       | 0.00        | 0                | 0.00          |
| ING82            | On | 30/07/2012 | Spot Bond |        |            | 100.00000 | 99.24041  | 100.00000    | 98.97856       |                   |                       | 0.00        | 0                | 0.00          |
| ING89            | On | 31/12/2014 | Spot Bond |        |            | 100.00000 | 22.53987  | 100.00000    | 22.48527       |                   |                       | 0.00        | 0                | 0.00          |
| INJ02            | On | 30/04/2015 | Spot Bond |        |            | 100.00000 | 23.54983  | 100.00000    | 23.49277       |                   |                       | 0.00        | 0                | 0.00          |
| IP257U           | On | 31/07/2012 | Spot Bond |        |            | 100.00000 | 96.30607  | 100.00000    | 96.05263       |                   |                       | 0.00        | 0                | 0.00          |
| IPB3             | On | 04/12/2013 | Spot Bond |        |            | 100.00000 | 42.39591  | 100.00000    | 42.29321       |                   |                       | 0.00        | 0                | 0.00          |
| IPF01            | On | 13/04/2015 | Spot Bond |        |            | 100.00000 | 16.34925  | 100.00000    | 16.29821       |                   |                       | 0.00        | 0                | 0.00          |
| IPF02            | On | 13/04/2016 | Spot Bond |        |            | 100.00000 | 11.79892  | 100.00000    | 11.76208       |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| IPF03            | On | 13/04/2017 | Spot Bond |        |            | 100.00000 | 9.92617   | 100.00000    | 9.89518        |                   |                    | 0.00  | 0                | 0.00          |
| IPF06            | On | 13/04/2017 | Spot Bond |        |            | 8.80000   | 102.26050 | 8.80000      | 102.23644      |                   |                    | 0.00  | 0                | 0.00          |
| IPL4             | On | 29/03/2014 | Spot Bond |        |            | 100.00000 | 34.41556  | 100.00000    | 34.33981       |                   |                    | 0.00  | 0                | 0.00          |
| IPL5             | On | 28/09/2015 | Spot Bond |        |            | 100.00000 | 13.26291  | 100.00000    | 13.23077       |                   |                    | 0.00  | 0                | 0.00          |
| IPL6             | On | 28/09/2017 | Spot Bond |        |            | 100.00000 | 13.82223  | 100.00000    | 13.79180       |                   |                    | 0.00  | 0                | 13,700,000.00 |
| IV012            | On | 26/11/2014 | Spot Bond |        |            | 100.00000 | 23.89357  | 100.00000    | 23.83568       |                   |                    | 0.00  | 0                | 0.00          |
| IV013            | On | 22/06/2015 | Spot Bond |        |            | 100.00000 | 17.24166  | 100.00000    | 17.19989       |                   |                    | 0.00  | 0                | 0.00          |
| IV014            | On | 22/06/2015 | Spot Bond |        |            | 100.00000 | 19.44625  | 100.00000    | 19.40322       |                   |                    | 0.00  | 0                | 0.00          |
| IV015            | On | 20/09/2017 | Spot Bond |        |            | 100.00000 | 9.71187   | 100.00000    | 9.68835        |                   | 325,600,000,000.00 | 0.00  | 3,256,000        | 3,828,000.00  |
| IV016            | On | 06/12/2021 | Spot Bond |        |            | 100.00000 | 9.24934   | 100.00000    | 0.02861        |                   |                    | 0.00  | 0                | 0.00          |
| IV017            | On | 31/01/2022 | Spot Bond |        |            | 2.75000   | 101.26856 | 2.75000      | 101.26097      |                   |                    | 0.00  | 0                | 400,000.00    |
| IV019            | On | 31/03/2028 | Spot Bond |        |            | 2.60000   | 103.22504 | 2.60000      | 103.20413      |                   |                    | 0.00  | 0                | 0.00          |
| IV022            | On | 02/04/2022 | Spot Bond |        |            | 100.00000 | 9.82814   | 100.00000    | 9.79746        |                   | 759,600,000,000.00 | 0.00  | 7,596,000        | 6,298,000.00  |
| IV023            | On | 11/07/2022 | Spot Bond |        |            | 100.00000 | 0.03088   | 100.00000    | 0.03074        |                   |                    | 0.00  | 0                | 0.00          |
| IV04             | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 64.04671  | 100.00000    | 63.90496       |                   |                    | 0.00  | 0                | 0.00          |
| IV07             | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 56.91760  | 100.00000    | 56.77972       |                   |                    | 0.00  | 0                | 0.00          |
| IV08             | On | 30/04/2018 | Spot Bond |        |            | 100.00000 | 17.10039  | 100.00000    | 17.06275       |                   |                    | 0.00  | 0                | 0.00          |
| IV09             | On | 30/04/2018 | Spot Bond |        |            | 100.00000 | 11.91381  | 100.00000    | 11.88495       |                   |                    | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IV19A            | On | 31/03/2028 | Spot Bond |        |            | 2.60000   | 101.88497 | 2.60000      | 101.86108      |                   |            | 0.00  | 0                | 0.00          |
| IVA131           | On | 04/08/2012 | Spot Bond |        |            | 100.00000 | 95.30026  | 100.00000    | 95.05208       |                   |            | 0.00  | 0                | 0.00          |
| IVA133           | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 91.93955  | 100.00000    | 91.70854       |                   |            | 0.00  | 0                | 0.00          |
| IVA134           | On | 25/08/2012 | Spot Bond |        |            | 100.00000 | 90.34653  | 100.00000    | 90.12346       |                   |            | 0.00  | 0                | 0.00          |
| IVA135           | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 88.80779  | 100.00000    | 88.59223       |                   |            | 0.00  | 0                | 0.00          |
| IVA204           | On | 26/01/2013 | Spot Bond |        |            | 100.00000 | 69.31468  | 100.00000    | 69.18318       |                   |            | 0.00  | 0                | 0.00          |
| IVA206           | On | 09/02/2013 | Spot Bond |        |            | 100.00000 | 67.49613  | 100.00000    | 67.36808       |                   |            | 0.00  | 0                | 0.00          |
| IVA207           | On | 16/02/2013 | Spot Bond |        |            | 100.00000 | 66.60483  | 100.00000    | 66.47846       |                   |            | 0.00  | 0                | 0.00          |
| IVA208           | On | 23/02/2013 | Spot Bond |        |            | 100.00000 | 65.72529  | 100.00000    | 65.60060       |                   |            | 0.00  | 0                | 0.00          |
| IVA228           | On | 12/07/2012 | Spot Bond |        |            | 100.00000 | 66.66670  | 100.00000    | 66.66670       |                   |            | 0.00  | 0                | 0.00          |
| IVA229           | On | 19/07/2012 | Spot Bond |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18478       |                   |            | 0.00  | 0                | 0.00          |
| IVA230           | On | 26/07/2012 | Spot Bond |        |            | 100.00000 | 97.59358  | 100.00000    | 97.33333       |                   |            | 0.00  | 0                | 0.00          |
| IVA231           | On | 02/08/2012 | Spot Bond |        |            | 100.00000 | 95.80052  | 100.00000    | 95.54974       |                   |            | 0.00  | 0                | 0.00          |
| IVA232           | On | 08/08/2012 | Spot Bond |        |            | 100.00000 | 94.31525  | 100.00000    | 94.07216       |                   |            | 0.00  | 0                | 0.00          |
| IVA233           | On | 16/08/2012 | Spot Bond |        |            | 100.00000 | 92.40506  | 100.00000    | 92.17172       |                   |            | 0.00  | 0                | 0.00          |
| IVA234           | On | 23/08/2012 | Spot Bond |        |            | 100.00000 | 90.79602  | 100.00000    | 90.57072       |                   |            | 0.00  | 0                | 0.00          |
| IVA235           | On | 30/08/2012 | Spot Bond |        |            | 100.00000 | 89.24205  | 100.00000    | 89.02439       |                   |            | 0.00  | 0                | 0.00          |
| IVA236           | On | 06/09/2012 | Spot Bond |        |            | 100.00000 | 87.74038  | 100.00000    | 87.52998       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| IVA237           | On | 13/09/2012 | Spot Bond |        |            | 100.00000 | 86.28842  | 100.00000    | 86.08491       |                   |                       | 0.00        | 0                | 0.00          |
| IVA238           | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 84.88372  | 100.00000    | 84.68677       |                   |                       | 0.00        | 0                | 0.00          |
| IVA239           | On | 27/09/2012 | Spot Bond |        |            | 100.00000 | 83.52403  | 100.00000    | 83.33333       |                   |                       | 0.00        | 0                | 0.00          |
| IVA240           | On | 04/10/2012 | Spot Bond |        |            | 100.00000 | 82.20721  | 100.00000    | 82.02247       |                   |                       | 0.00        | 0                | 0.00          |
| IVA241           | On | 11/10/2012 | Spot Bond |        |            | 100.00000 | 80.93126  | 100.00000    | 80.75221       |                   | 19,900,000,000,000.00 | 199,000,000 | 199,000,000.00   |               |
| IVA242           | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 79.69432  | 100.00000    | 79.52070       |                   |                       | 0.00        | 0                | 0.00          |
| IVA243           | On | 25/10/2012 | Spot Bond |        |            | 100.00000 | 78.49462  | 100.00000    | 78.32618       |                   |                       | 0.00        | 0                | 0.00          |
| IVA244           | On | 01/11/2012 | Spot Bond |        |            | 100.00000 | 77.33051  | 100.00000    | 77.16702       |                   |                       | 0.00        | 0                | 0.00          |
| IVA245           | On | 08/11/2012 | Spot Bond |        |            | 100.00000 | 76.20042  | 100.00000    | 76.04167       |                   |                       | 0.00        | 0                | 0.00          |
| IVA246           | On | 15/11/2012 | Spot Bond |        |            | 100.00000 | 75.10288  | 100.00000    | 74.94867       |                   |                       | 0.00        | 0                | 0.00          |
| IVA247           | On | 22/11/2012 | Spot Bond |        |            | 100.00000 | 74.03651  | 100.00000    | 73.88664       |                   |                       | 0.00        | 0                | 0.00          |
| IVA248           | On | 29/11/2012 | Spot Bond |        |            | 100.00000 | 73.00000  | 100.00000    | 72.85429       |                   |                       | 0.00        | 0                | 0.00          |
| IVA249           | On | 06/12/2012 | Spot Bond |        |            | 100.00000 | 71.99211  | 100.00000    | 71.85039       |                   |                       | 0.00        | 0                | 0.00          |
| IVA250           | On | 13/12/2012 | Spot Bond |        |            | 100.00000 | 71.01167  | 100.00000    | 70.87379       |                   |                       | 0.00        | 0                | 0.00          |
| IVC001           | On | 05/07/2013 | Spot Bond |        |            | 100.00000 | 56.45257  | 100.00000    | 56.31581       |                   |                       | 0.00        | 0                | 0.00          |
| IVC002           | On | 12/02/2020 | Spot Bond |        |            | 100.00000 | 8.99750   | 100.00000    | 8.97569        |                   |                       | 0.00        | 0                | 0.00          |
| IVC004           | On | 29/04/2014 | Spot Bond |        |            | 100.00000 | 32.31262  | 100.00000    | 25.39193       |                   |                       | 0.00        | 0                | 0.00          |
| IVF001           | On | 10/01/2013 | Spot Bond |        |            | 100.00000 | 69.67211  | 100.00000    | 100.00000      |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| KCF01U           | On | 30/04/2013 |        |            | 100.00000 | 68.17235  | 100.00000    | 68.00720       |                   |                    | 0.00      | 0                | 0.00          |
| KCF02U           | On | 30/04/2013 |        |            | 100.00000 | 67.77139  | 100.00000    | 67.60722       |                   |                    | 0.00      | 0                | 0.00          |
| KSB004           | On | 01/02/2013 |        |            | 100.00000 | 74.14700  | 100.00000    | 73.98199       |                   |                    | 0.00      | 0                | 0.00          |
| KSB005           | On | 28/02/2013 |        |            | 100.00000 | 69.88527  | 100.00000    | 69.73227       |                   |                    | 0.00      | 0                | 0.00          |
| KSP003           | On | 01/02/2013 |        |            | 100.00000 | 70.81199  | 100.00000    | 70.65441       |                   |                    | 0.00      | 0                | 0.00          |
| KSP004           | On | 01/04/2013 |        |            | 100.00000 | 61.30651  | 100.00000    | 61.17083       |                   |                    | 0.00      | 0                | 0.00          |
| KSP005           | On | 31/07/2012 |        |            | 100.00000 | 100.95725 | 100.00000    | 100.69156      |                   |                    | 0.00      | 0                | 0.00          |
| KW01             | On | 31/10/2027 |        |            | 100.00000 | 16.03211  | 100.00000    | 15.99683       |                   |                    | 0.00      | 0                | 0.00          |
| LBK01            | On | 25/10/2013 |        |            | 100.00000 | 44.32104  | 100.00000    | 44.21249       |                   | 651,200,000,000.00 | 6,512,000 | 1,628,000.00     |               |
| LBK02            | On | 26/03/2015 |        |            | 100.00000 | 15.72858  | 100.00000    | 15.69048       |                   |                    | 0.00      | 0                | 2,000,000.00  |
| LGL1             | On | 12/09/2012 |        |            | 100.00000 | 90.35480  | 100.00000    | 90.14119       |                   |                    | 0.00      | 0                | 5,700,000.00  |
| MAQ007           | On | 27/01/2013 |        |            | 100.00000 | 69.18318  | 100.00000    | 69.05192       |                   |                    | 0.00      | 0                | 0.00          |
| MAQ008           | On | 09/02/2013 |        |            | 100.00000 | 67.49613  | 100.00000    | 67.36808       |                   |                    | 0.00      | 0                | 0.00          |
| MAQ014           | On | 02/08/2012 |        |            | 100.00000 | 95.80052  | 100.00000    | 95.54974       |                   |                    | 0.00      | 0                | 0.00          |
| MAQ015           | On | 23/08/2012 |        |            | 100.00000 | 90.79602  | 100.00000    | 90.57072       |                   |                    | 0.00      | 0                | 0.00          |
| MAQ016           | On | 12/09/2012 |        |            | 100.00000 | 86.49289  | 100.00000    | 86.28842       |                   |                    | 0.00      | 0                | 0.00          |
| MAQ017           | On | 28/09/2012 |        |            | 100.00000 | 83.33333  | 100.00000    | 83.14351       |                   |                    | 0.00      | 0                | 0.00          |
| MAQ018           | On | 11/01/2013 |        |            | 100.00000 | 67.21915  | 100.00000    | 67.09559       |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| MBF018 On        | 15/04/2013 | Spot Bond |        |            | 100.00000 | 55.00418  | 100.00000    | 54.87092       |                   |            | 0.00  | 0                | 1,900,000.00   |
| MBF019 On        | 15/04/2014 | Spot Bond |        |            | 100.00000 | 26.91033  | 100.00000    | 26.84515       |                   |            | 0.00  | 0                | 0.00           |
| MBF021 On        | 18/08/2012 | Spot Bond |        |            | 100.00000 | 93.82278  | 100.00000    | 93.58704       |                   |            | 0.00  | 0                | 0.00           |
| MBF024 On        | 26/05/2013 | Spot Bond |        |            | 100.00000 | 61.62552  | 100.00000    | 57.94178       |                   |            | 0.00  | 0                | 0.00           |
| MBF025 On        | 26/05/2014 | Spot Bond |        |            | 100.00000 | 29.68967  | 100.00000    | 23.73295       |                   |            | 0.00  | 0                | 0.00           |
| MBF026 On        | 05/10/2012 | Spot Bond |        |            | 100.00000 | 83.26204  | 100.00000    | 83.07535       |                   |            | 0.00  | 0                | 0.00           |
| MBF027 On        | 07/10/2014 | Spot Bond |        |            | 100.00000 | 19.69001  | 100.00000    | 19.64231       |                   |            | 0.00  | 0                | 0.00           |
| MBF028 On        | 16/04/2015 | Spot Bond |        |            | 100.00000 | 15.87520  | 100.00000    | 13.89151       |                   |            | 0.00  | 0                | 133,350,000.00 |
| MBP011 On        | 30/01/2013 | Spot Bond |        |            | 100.00000 | 66.34961  | 100.00000    | 66.18711       |                   |            | 0.00  | 0                | 0.00           |
| MBP012 On        | 29/01/2013 | Spot Bond |        |            | 100.00000 | 66.57174  | 100.00000    | 66.40870       |                   |            | 0.00  | 0                | 0.00           |
| MBP013 On        | 29/01/2014 | Spot Bond |        |            | 100.00000 | 32.72029  | 100.00000    | 32.64016       |                   |            | 0.00  | 0                | 0.00           |
| MBP16UOn         | 13/10/2012 | Spot Bond |        |            | 100.00000 | 82.02328  | 100.00000    | 81.84261       |                   |            | 0.00  | 0                | 0.00           |
| MBP17UOn         | 23/11/2012 | Spot Bond |        |            | 100.00000 | 92.37573  | 100.00000    | 92.14820       |                   |            | 0.00  | 0                | 0.00           |
| MBP18UOn         | 28/01/2014 | Spot Bond |        |            | 100.00000 | 32.22369  | 100.00000    | 32.14477       |                   |            | 0.00  | 0                | 0.00           |
| MBP19UOn         | 18/02/2013 | Spot Bond |        |            | 100.00000 | 63.14115  | 100.00000    | 62.98818       |                   |            | 0.00  | 0                | 0.00           |
| MBP20UOn         | 17/02/2014 | Spot Bond |        |            | 100.00000 | 30.56940  | 100.00000    | 30.49534       |                   |            | 0.00  | 0                | 0.00           |
| MBP21UOn         | 11/04/2014 | Spot Bond |        |            | 100.00000 | 26.63143  | 100.00000    | 26.56691       |                   |            | 0.00  | 0                | 0.00           |
| MBP22UOn         | 09/09/2014 | Spot Bond |        |            | 100.00000 | 14.71763  | 100.00000    | 14.68198       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| MBP23UOn         | 13/02/2015 | Spot Bond |        |            | 100.00000 | 17.52246  | 100.00000    | 17.48001       |                   |            | 0.00  | 0                | 0.00           |
| MBP24UOn         | 22/03/2016 | Spot Bond |        |            | 100.00000 | 3.73839   | 100.00000    | 3.72933        |                   |            | 0.00  | 0                | 0.00           |
| MBP25UOn         | 22/03/2015 | Spot Bond |        |            | 100.00000 | 9.12692   | 100.00000    | 9.10481        |                   |            | 0.00  | 0                | 0.00           |
| MBSA01On         | 16/04/2019 | Spot Bond |        |            | 8.00000   | 101.99132 | 8.00000      | 101.96946      |                   |            | 0.00  | 0                | 0.00           |
| MCB2M On         | 13/12/2012 | Spot Bond |        |            | 100.00000 | 87.79845  | 100.00000    | 87.59283       |                   |            | 0.00  | 0                | 0.00           |
| MCB3M On         | 13/12/2014 | Spot Bond |        |            | 100.00000 | 21.76342  | 100.00000    | 21.71069       |                   |            | 0.00  | 0                | 0.00           |
| MEFSA1On         | 05/10/2014 | Spot Bond |        |            | 100.00000 | 24.01727  | 100.00000    | 16.50794       |                   |            | 0.00  | 0                | 0.00           |
| MEFSA2On         | 05/10/2014 | Spot Bond |        |            | 100.00000 | 24.07181  | 100.00000    | 16.50794       |                   |            | 0.00  | 0                | 0.00           |
| MEFSA3On         | 05/10/2016 | Spot Bond |        |            | 100.00000 | 12.01731  | 100.00000    | 3.26083        |                   |            | 0.00  | 0                | 0.00           |
| MEFSA4On         | 05/01/2019 | Spot Bond |        |            | 100.00000 | 7.97959   | 100.00000    | 7.96202        |                   |            | 0.00  | 0                | 0.00           |
| MEFSA6On         | 05/07/2026 | Spot Bond |        |            | 100.00000 | 7.85097   | 100.00000    | 7.83369        |                   |            | 0.00  | 0                | 0.00           |
| MEFSB3On         | 05/10/2016 | Spot Bond |        |            | 8.59000   | 102.39517 | 8.59000      | 102.37163      |                   |            | 0.00  | 0                | 0.00           |
| MEFSB4On         | 05/01/2019 | Spot Bond |        |            | 9.34000   | 100.29811 | 9.34000      | 100.27324      |                   |            | 0.00  | 0                | 0.00           |
| MEFSB5On         | 05/01/2022 | Spot Bond |        |            | 10.01000  | 100.31902 | 10.01000     | 100.29239      |                   |            | 0.00  | 0                | 0.00           |
| MET01 On         | 15/12/2014 | Spot Bond |        |            | 100.00000 | 22.75833  | 100.00000    | 22.70797       |                   |            | 0.00  | 0                | 101,600,000.00 |
| MFS1A1On         | 20/12/2015 | Spot Bond |        |            | 100.00000 | 12.48856  | 100.00000    | 12.45831       |                   |            | 0.00  | 0                | 0.00           |
| MFS1A2On         | 20/12/2018 | Spot Bond |        |            | 100.00000 | 7.64678   | 100.00000    | 7.62827        |                   |            | 0.00  | 0                | 0.00           |
| MFS1B On         | 20/09/2019 | Spot Bond |        |            | 100.00000 | 11.09200  | 100.00000    | 11.06513       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| MGL01            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 18.20898  | 100.00000    | 18.16889       |                   |            | 0.00  | 0                | 15,800,000.00 |
| MIIL01           | On | 31/05/2015 | Spot Bond |        |            | 100.00000 | 16.58726  | 100.00000    | 18.95214       |                   |            | 0.00  | 0                | 0.00          |
| MIIL02           | On | 31/05/2017 | Spot Bond |        |            | 8.78500   | 101.11017 | 8.78500      | 101.08642      |                   |            | 0.00  | 0                | 0.00          |
| MQB01            | On | 31/05/2013 | Spot Bond |        |            | 100.00000 | 61.18348  | 100.00000    | 57.24334       |                   |            | 0.00  | 0                | 0.00          |
| MQB02            | On | 31/05/2017 | Spot Bond |        |            | 8.00000   | 101.01240 | 8.00000      | 100.99075      |                   |            | 0.00  | 0                | 9,800,000.00  |
| MTN02            | On | 13/07/2014 | Spot Bond |        |            | 100.00000 | 28.17752  | 100.00000    | 28.11550       |                   |            | 0.00  | 0                | 2,900,000.00  |
| MTN03            | On | 13/07/2015 | Spot Bond |        |            | 100.00000 | 17.47074  | 100.00000    | 17.43228       |                   |            | 0.00  | 0                | 9,700,000.00  |
| MTN04            | On | 13/07/2017 | Spot Bond |        |            | 100.00000 | 11.79196  | 100.00000    | 11.76601       |                   |            | 0.00  | 0                | 3,600,000.00  |
| MTN05            | On | 28/10/2013 | Spot Bond |        |            | 100.00000 | 41.92914  | 100.00000    | 41.83634       |                   |            | 0.00  | 0                | 0.00          |
| MTNC08           | On | 06/09/2012 | Spot Bond |        |            | 100.00000 | 87.74038  | 100.00000    | 87.52998       |                   |            | 0.00  | 0                | 0.00          |
| MTNC09           | On | 18/09/2012 | Spot Bond |        |            | 100.00000 | 85.28037  | 100.00000    | 85.08159       |                   |            | 0.00  | 0                | 0.00          |
| N4A111           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 0.07403   | 100.00000    | 0.07385        |                   |            | 0.00  | 0                | 0.00          |
| N4A202           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 0.07403   | 100.00000    | 0.07385        |                   |            | 0.00  | 0                | 0.00          |
| N4A205           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 7.04213   | 100.00000    | 7.02507        |                   |            | 0.00  | 0                | 0.00          |
| N4A208           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 7.12967   | 100.00000    | 7.11239        |                   |            | 0.00  | 0                | 0.00          |
| N4A211           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 7.21721   | 100.00000    | 7.19973        |                   |            | 0.00  | 0                | 0.00          |
| N4A302           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 7.28724   | 100.00000    | 7.26958        |                   |            | 0.00  | 0                | 0.00          |
| N4A305           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 7.40396   | 100.00000    | 7.38603        |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| N4A308           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 7.46232   | 100.00000    | 7.44424        |                   |                      | 0.00       | 0                | 0.00          |
| N4A311           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 7.53235   | 100.00000    | 7.51410        |                   |                      | 0.00       | 0                | 0.00          |
| N4A402           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 7.70743   | 100.00000    | 7.68875        |                   |                      | 0.00       | 0                | 0.00          |
| N4A405           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 7.82414   | 100.00000    | 7.80519        |                   |                      | 0.00       | 0                | 0.00          |
| N4A408           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 7.95253   | 100.00000    | 7.93327        |                   |                      | 0.00       | 0                | 0.00          |
| N4A411           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 8.06926   | 100.00000    | 8.04971        |                   |                      | 0.00       | 0                | 0.00          |
| N4A502           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 8.12761   | 100.00000    | 8.10793        |                   |                      | 0.00       | 0                | 0.00          |
| N4B508           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 8.82793   | 100.00000    | 8.80654        |                   |                      | 0.00       | 0                | 0.00          |
| N4C508           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 9.64496   | 100.00000    | 9.62159        |                   |                      | 0.00       | 0                | 0.00          |
| N4D68U           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 0.07403   | 100.00000    | 0.07385        |                   |                      | 0.00       | 0                | 0.00          |
| N4E68U           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 0.07403   | 100.00000    | 0.07385        |                   |                      | 0.00       | 0                | 0.00          |
| NBK10B           | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 30.78085  | 100.00000    | 30.70546       |                   |                      | 0.00       | 0                | 0.00          |
| NBK11B           | On | 27/10/2014 | Spot Bond |        |            | 100.00000 | 23.27714  | 100.00000    | 16.33073       |                   | 1,200,000,000,000.00 | 12,000,000 | 6,000,000.00     |               |
| NBK12B           | On | 20/02/2015 | Spot Bond |        |            | 100.00000 | 16.83185  | 100.00000    | 9.86352        |                   |                      | 0.00       | 0                | 5,000,000.00  |
| NBK13B           | On | 21/02/2017 | Spot Bond |        |            | 100.00000 | 9.46366   | 100.00000    | 1.65082        |                   |                      | 0.00       | 0                | 0.00          |
| NBK1B            | On | 09/09/2012 | Spot Bond |        |            | 100.00000 | 89.17383  | 100.00000    | 88.96151       |                   | 488,400,000,000.00   | 4,884,000  | 4,156,000.00     |               |
| NBK2A            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 20.74546  | 100.00000    | 20.69980       |                   |                      | 0.00       | 0                | 8,500,000.00  |
| NBK2B            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 13.90224  | 100.00000    | 13.86856       |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| NBK3A            | On | 09/09/2019 | Spot Bond |        |            | 100.00000 | 15.43775  | 100.00000    | 15.40377       |                   |                       | 0.00        | 0                | 6,200,000.00  |
| NBK4             | On | 28/10/2024 | Spot Bond |        |            | 100.00000 | 0.02009   | 100.00000    | 0.02005        |                   |                       | 0.00        | 0                | 0.00          |
| NBK5B            | On | 19/04/2013 | Spot Bond |        |            | 100.00000 | 66.21607  | 100.00000    | 66.05389       |                   | 564,200,000,000.00    | 5,642,000   | 5,642,000        | 3,021,000.00  |
| NBK6A            | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 21.44780  | 100.00000    | 21.40034       |                   |                       | 0.00        | 0                | 9,400,000.00  |
| NBK6B            | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 17.19583  | 100.00000    | 17.15371       |                   |                       | 0.00        | 0                | 1,600,000.00  |
| NBK7B            | On | 19/04/2020 | Spot Bond |        |            | 100.00000 | 7.80585   | 100.00000    | 7.78674        |                   |                       | 0.00        | 0                | 0.00          |
| NBK8A            | On | 24/03/2014 | Spot Bond |        |            | 100.00000 | 34.12480  | 100.00000    | 34.04969       |                   |                       | 0.00        | 0                | 0.00          |
| NBK8B            | On | 24/03/2014 | Spot Bond |        |            | 100.00000 | 27.73577  | 100.00000    | 27.66857       |                   |                       | 0.00        | 0                | 20,000,000.00 |
| NBK9A            | On | 23/03/2016 | Spot Bond |        |            | 100.00000 | 16.65291  | 100.00000    | 16.61626       |                   |                       | 0.00        | 0                | 9,400,000.00  |
| NBK9B            | On | 23/03/2016 | Spot Bond |        |            | 100.00000 | 10.73957  | 100.00000    | 10.71355       |                   | 217,000,000,000.00    | 2,170,000   | 2,170,000        | 1,085,000.00  |
| NBK11            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 68.17486  | 100.00000    | 68.01506       |                   | 10,000,000,000,000.00 | 100,000,000 | 100,000,000      | 52,200,000.00 |
| NCLN17           | On | 24/01/2013 | Spot Bond |        |            | 100.00000 | 65.12253  | 100.00000    | 64.96303       |                   |                       | 0.00        | 0                | 0.00          |
| NCLN19           | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 60.48954  | 100.00000    | 60.34299       |                   |                       | 0.00        | 0                | 0.00          |
| NCLN42           | On | 30/07/2012 | Spot Bond |        |            | 100.00000 | 99.03120  | 100.00000    | 98.76990       |                   |                       | 0.00        | 0                | 0.00          |
| NCLN43           | On | 28/08/2014 | Spot Bond |        |            | 100.00000 | 23.08849  | 100.00000    | 23.04481       |                   |                       | 0.00        | 0                | 0.00          |
| NCLN44           | On | 17/09/2014 | Spot Bond |        |            | 100.00000 | 38.41401  | 100.00000    | 38.34132       |                   |                       | 0.00        | 0                | 0.00          |
| NCLN45           | On | 22/09/2014 | Spot Bond |        |            | 100.00000 | 22.02082  | 100.00000    | 21.97915       |                   |                       | 0.00        | 0                | 0.00          |
| NCLN46           | On | 20/10/2014 | Spot Bond |        |            | 100.00000 | 20.88353  | 100.00000    | 20.84401       |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| NCLN48 On        | 25/02/2015 | Spot Bond |        |            | 100.00000 | 17.64246  | 100.00000    | 17.59973       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN49 On        | 12/03/2013 | Spot Bond |        |            | 100.00000 | 59.56383  | 100.00000    | 59.41953       |                   | 325,600,000,000.00 | 3,256,000 | 1,628,000.00     |               |
| NCLN50 On        | 25/03/2013 | Spot Bond |        |            | 100.00000 | 57.72531  | 100.00000    | 57.58546       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN51 On        | 26/03/2013 | Spot Bond |        |            | 100.00000 | 57.54952  | 100.00000    | 57.41010       |                   |                    | 0.00      | 0                | 1,400,000.00  |
| NCLN52 On        | 26/03/2013 | Spot Bond |        |            | 100.00000 | 57.54952  | 100.00000    | 57.41010       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN53 On        | 26/03/2013 | Spot Bond |        |            | 100.00000 | 57.54952  | 100.00000    | 57.41010       |                   |                    | 0.00      | 0                | 1,400,000.00  |
| NCLN54 On        | 31/03/2015 | Spot Bond |        |            | 100.00000 | 16.48167  | 100.00000    | 16.44174       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN55 On        | 07/04/2015 | Spot Bond |        |            | 100.00000 | 15.94196  | 100.00000    | 15.90335       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN56 On        | 15/04/2015 | Spot Bond |        |            | 100.00000 | 15.64021  | 100.00000    | 15.60232       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN58 On        | 01/06/2015 | Spot Bond |        |            | 100.00000 | 17.19215  | 100.00000    | 17.15051       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN61 On        | 30/11/2015 | Spot Bond |        |            | 100.00000 | 9.66166   | 100.00000    | 9.64338        |                   |                    | 0.00      | 0                | 0.00          |
| NCLN62 On        | 02/12/2015 | Spot Bond |        |            | 100.00000 | 13.53599  | 100.00000    | 13.50320       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN63 On        | 08/12/2015 | Spot Bond |        |            | 100.00000 | 9.51638   | 100.00000    | 9.49838        |                   |                    | 0.00      | 0                | 0.00          |
| NCLN64 On        | 25/01/2016 | Spot Bond |        |            | 100.00000 | 11.09036  | 100.00000    | 11.06320       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN65 On        | 25/01/2016 | Spot Bond |        |            | 100.00000 | 11.69970  | 100.00000    | 11.67105       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN66 On        | 29/01/2016 | Spot Bond |        |            | 100.00000 | 12.78990  | 100.00000    | 12.75858       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN67 On        | 13/07/2016 | Spot Bond |        |            | 100.00000 | 11.24910  | 100.00000    | 3.54413        |                   |                    | 0.00      | 0                | 0.00          |
| NCLN68 On        | 30/01/2013 | Spot Bond |        |            | 100.00000 | 86.29112  | 100.00000    | 86.15918       |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| NCLN69           | On | 27/05/2016 |        |            | 100.00000 | 6.88560   | 100.00000    | 6.87254        |                   |                    | 0.00      | 0                | 0.00          |
| NCLN70           | On | 30/08/2013 |        |            | 100.00000 | 41.87461  | 100.00000    | 36.72470       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN71           | On | 17/03/2014 |        |            | 100.00000 | 28.99788  | 100.00000    | 28.94048       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN72           | On | 17/03/2014 |        |            | 100.00000 | 28.90416  | 100.00000    | 28.84693       |                   |                    | 0.00      | 0                | 0.00          |
| NCLN73           | On | 03/07/2015 |        |            | 100.00000 | 9.30269   | 100.00000    | 9.26133        |                   |                    | 0.00      | 0                | 0.00          |
| NED10            | On | 15/08/2012 |        |            | 100.00000 | 94.50010  | 100.00000    | 94.26086       |                   |                    | 0.00      | 0                | 0.00          |
| NED11            | On | 17/09/2015 |        |            | 100.00000 | 20.64191  | 100.00000    | 20.59647       |                   |                    | 0.00      | 0                | 0.00          |
| NED12A           | On | 14/12/2012 |        |            | 100.00000 | 87.53897  | 100.00000    | 87.33444       |                   |                    | 0.00      | 0                | 0.00          |
| NED12B           | On | 14/12/2012 |        |            | 100.00000 | 74.55214  | 100.00000    | 74.40766       |                   |                    | 0.00      | 0                | 0.00          |
| NED6             | On | 20/09/2013 |        |            | 100.00000 | 47.51392  | 100.00000    | 47.40934       |                   |                    | 0.00      | 0                | 0.00          |
| NED8             | On | 08/02/2014 |        |            | 100.00000 | 38.41298  | 100.00000    | 38.32751       |                   | 520,800,000,000.00 | 5,208,000 | 6,102,000.00     |               |
| NED9             | On | 06/07/2017 |        |            | 100.00000 | 7.61934   | 100.00000    | 7.60088        |                   |                    | 0.00      | 0                | 0.00          |
| NEDH1A           | On | 20/11/2018 |        |            | 100.00000 | 17.59787  | 100.00000    | 17.55913       |                   |                    | 0.00      | 0                | 0.00          |
| NEDH1B           | On | 20/11/2018 |        |            | 100.00000 | 12.27458  | 100.00000    | 12.24485       |                   |                    | 0.00      | 0                | 14,000,000.00 |
| NET41            | On | 16/02/2013 |        |            | 100.00000 | 66.60483  | 100.00000    | 66.47846       |                   |                    | 0.00      | 0                | 0.00          |
| NET43            | On | 13/07/2012 |        |            | 100.00000 | 66.66670  | 100.00000    | 66.66669       |                   |                    | 0.00      | 0                | 0.00          |
| NET44            | On | 16/08/2012 |        |            | 100.00000 | 92.40506  | 100.00000    | 92.17172       |                   |                    | 0.00      | 0                | 0.00          |
| NILB10           | On | 08/12/2016 |        |            | 100.00000 | 8.85275   | 100.00000    | 8.83200        |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NMP20NOn         | 24/07/2020 | Spot Bond |        |            | 100.00000 | 13.94386  | 100.00000    | 13.91282       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A10On         | 22/05/2020 | Spot Bond |        |            | 100.00000 | 12.05473  | 100.00000    | 12.02552       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A11On         | 22/05/2016 | Spot Bond |        |            | 6.82500   | 101.03514 | 6.82500      | 101.01656      |                   |            | 0.00  | 0                | 0.00          |
| NQ1A12On         | 22/05/2014 | Spot Bond |        |            | 6.58500   | 100.99886 | 6.58500      | 100.98094      |                   |            | 0.00  | 0                | 0.00          |
| NQ1A14On         | 22/05/2013 | Spot Bond |        |            | 100.00000 | 62.08097  | 100.00000    | 58.50666       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A15On         | 22/05/2015 | Spot Bond |        |            | 100.00000 | 16.37363  | 100.00000    | 10.29704       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B10On         | 22/05/2020 | Spot Bond |        |            | 100.00000 | 12.28359  | 100.00000    | 12.25383       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B11On         | 22/05/2014 | Spot Bond |        |            | 6.92500   | 101.05027 | 6.92500      | 101.03141      |                   |            | 0.00  | 0                | 0.00          |
| NQ1B13On         | 22/05/2013 | Spot Bond |        |            | 100.00000 | 62.28221  | 100.00000    | 58.50666       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B14On         | 22/05/2015 | Spot Bond |        |            | 100.00000 | 16.55005  | 100.00000    | 10.29704       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C10On         | 22/05/2020 | Spot Bond |        |            | 100.00000 | 12.51247  | 100.00000    | 12.48215       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C11On         | 22/05/2014 | Spot Bond |        |            | 7.32500   | 101.11072 | 7.32500      | 101.09077      |                   |            | 0.00  | 0                | 0.00          |
| NQ1C13On         | 22/05/2013 | Spot Bond |        |            | 100.00000 | 62.55052  | 100.00000    | 58.50666       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C14On         | 22/05/2015 | Spot Bond |        |            | 100.00000 | 16.87500  | 100.00000    | 10.29704       |                   |            | 0.00  | 0                | 0.00          |
| NQF1A7On         | 22/11/2012 | Spot Bond |        |            | 100.00000 | 92.62054  | 100.00000    | 92.39186       |                   |            | 0.00  | 0                | 0.00          |
| NQF1A9On         | 22/05/2013 | Spot Bond |        |            | 100.00000 | 62.57568  | 100.00000    | 62.42409       |                   |            | 0.00  | 0                | 0.00          |
| NQF1B7On         | 22/11/2012 | Spot Bond |        |            | 100.00000 | 92.75718  | 100.00000    | 92.52815       |                   |            | 0.00  | 0                | 0.00          |
| NQF1B9On         | 22/05/2013 | Spot Bond |        |            | 100.00000 | 62.79928  | 100.00000    | 62.64715       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| NQF1C7On         | 22/11/2012 | Spot Bond |        |            | 100.00000 | 92.82549  | 100.00000    | 92.59629       |                   |            | 0.00  | 0                | 0.00           |
| NQF1C9On         | 22/05/2013 | Spot Bond |        |            | 100.00000 | 63.07878  | 100.00000    | 62.92597       |                   |            | 0.00  | 0                | 0.00           |
| NQF1D4On         | 22/05/2013 | Spot Bond |        |            | 100.00000 | 63.44213  | 100.00000    | 63.28843       |                   |            | 0.00  | 0                | 0.00           |
| NQF1D5On         | 22/05/2020 | Spot Bond |        |            | 100.00000 | 10.21232  | 100.00000    | 10.18758       |                   |            | 0.00  | 0                | 0.00           |
| NQF1D6On         | 22/05/2016 | Spot Bond |        |            | 8.21500   | 101.24513 | 8.21500      | 101.22277      |                   |            | 0.00  | 0                | 0.00           |
| NRA013 On        | 31/10/2013 | Spot Bond |        |            | 100.00000 | 49.09010  | 100.00000    | 48.97562       |                   |            | 0.00  | 0                | 30,000,000.00  |
| NRA014 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 34.17836  | 100.00000    | 34.10313       |                   |            | 0.00  | 0                | 122,000,000.00 |
| NRA018 On        | 30/11/2018 | Spot Bond |        |            | 100.00000 | 14.09482  | 100.00000    | 14.06363       |                   |            | 0.00  | 0                | 7,500,000.00   |
| NRA01UOn         | 31/03/2013 | Spot Bond |        |            | 100.00000 | 60.87085  | 100.00000    | 60.73612       |                   |            | 0.00  | 0                | 0.00           |
| NRA022 On        | 31/10/2022 | Spot Bond |        |            | 100.00000 | 14.56823  | 100.00000    | 14.53616       |                   |            | 0.00  | 0                | 0.00           |
| NRA023 On        | 31/05/2023 | Spot Bond |        |            | 100.00000 | 6.84296   | 100.00000    | 6.82692        |                   |            | 0.00  | 0                | 82,000,000.00  |
| NRA028 On        | 30/11/2028 | Spot Bond |        |            | 100.00000 | 13.59461  | 100.00000    | 13.56452       |                   |            | 0.00  | 0                | 5,300,000.00   |
| NTC08 On         | 13/07/2012 | Spot Bond |        |            | 100.00000 | 76.89503  | 100.00000    | 76.89502       |                   |            | 0.00  | 0                | 0.00           |
| NTC09 On         | 18/04/2013 | Spot Bond |        |            | 100.00000 | 66.32655  | 100.00000    | 66.16412       |                   |            | 0.00  | 0                | 0.00           |
| NTC10 On         | 18/04/2014 | Spot Bond |        |            | 100.00000 | 31.37982  | 100.00000    | 31.30297       |                   |            | 0.00  | 0                | 0.00           |
| NTC11 On         | 18/04/2014 | Spot Bond |        |            | 100.00000 | 31.24734  | 100.00000    | 31.17080       |                   |            | 0.00  | 0                | 0.00           |
| NTC12 On         | 25/08/2016 | Spot Bond |        |            | 100.00000 | 10.83079  | 100.00000    | 2.55449        |                   |            | 0.00  | 0                | 0.00           |
| NTC13 On         | 31/01/2015 | Spot Bond |        |            | 100.00000 | 18.05506  | 100.00000    | 10.35379       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| OCT1A1On         | 18/10/2015 | Spot Bond |        |            | 100.00000 | 12.41054  | 100.00000    | 12.38014       |                   |                    | 0.00      | 0                | 0.00          |
| OCT1A4On         | 18/10/2015 | Spot Bond |        |            | 100.00000 | 12.45699  | 100.00000    | 12.42648       |                   |                    | 0.00      | 0                | 0.00          |
| OCT1B1On         | 18/10/2015 | Spot Bond |        |            | 100.00000 | 12.48486  | 100.00000    | 12.45427       |                   |                    | 0.00      | 0                | 0.00          |
| OCT1C1On         | 18/10/2015 | Spot Bond |        |            | 100.00000 | 13.15373  | 100.00000    | 13.12152       |                   |                    | 0.00      | 0                | 0.00          |
| OCT1D1On         | 18/10/2015 | Spot Bond |        |            | 100.00000 | 13.89693  | 100.00000    | 13.86290       |                   |                    | 0.00      | 0                | 0.00          |
| OCT1E1On         | 18/10/2015 | Spot Bond |        |            | 100.00000 | 18.54193  | 100.00000    | 18.49652       |                   |                    | 0.00      | 0                | 0.00          |
| OML01 On         | 27/10/2015 | Spot Bond |        |            | 100.00000 | 17.05212  | 100.00000    | 17.01438       |                   | 50,000,000,000.00  | 500,000   | 89,600,000.00    |               |
| OTCA03On         | 31/07/2012 | Spot Bond |        |            | 100.00000 | 98.89831  | 100.00000    | 98.63805       |                   |                    | 0.00      | 0                | 0.00          |
| OTCA05On         | 30/04/2013 | Spot Bond |        |            | 100.00000 | 66.50663  | 100.00000    | 66.34551       |                   |                    | 0.00      | 0                | 0.00          |
| OTCA06On         | 30/04/2014 | Spot Bond |        |            | 100.00000 | 33.04981  | 100.00000    | 32.96974       |                   |                    | 0.00      | 0                | 0.00          |
| OTCA07On         | 30/04/2013 | Spot Bond |        |            | 100.00000 | 66.41818  | 100.00000    | 66.25729       |                   | 991,600,000,000.00 | 9,916,000 | 2,479,000.00     |               |
| OTCA08On         | 30/04/2014 | Spot Bond |        |            | 100.00000 | 32.81109  | 100.00000    | 32.73160       |                   |                    | 0.00      | 0                | 0.00          |
| OTCA10On         | 30/04/2017 | Spot Bond |        |            | 100.00000 | 13.75701  | 100.00000    | 13.72369       |                   |                    | 0.00      | 0                | 0.00          |
| OTCA1UOn         | 31/10/2012 | Spot Bond |        |            | 100.00000 | 98.65410  | 100.00000    | 98.39652       |                   |                    | 0.00      | 0                | 0.00          |
| OTCB1UOn         | 31/10/2012 | Spot Bond |        |            | 100.00000 | 99.05149  | 100.00000    | 98.79287       |                   |                    | 0.00      | 0                | 0.00          |
| PBET01 On        | 13/09/2015 | Spot Bond |        |            | 100.00000 | 11.19968  | 100.00000    | 11.17849       |                   |                    | 0.00      | 0                | 0.00          |
| PCF03 On         | 06/04/2015 | Spot Bond |        |            | 100.00000 | 16.87726  | 100.00000    | 16.83637       |                   |                    | 0.00      | 0                | 0.00          |
| PCF03UOn         | 02/03/2016 | Spot Bond |        |            | 100.00000 | 3.92420   | 100.00000    | 3.91470        |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| PMM02 On 13/06/2013 Spot Bond  |        |            | 100.00000 | 59.17579  | 100.00000    | 53.89986       |                   |            | 0.00  | 0                | 0.00          |
| PMM03 On 27/09/2012 Spot Bond  |        |            | 100.00000 | 83.52403  | 100.00000    | 83.33333       |                   |            | 0.00  | 0                | 0.00          |
| PNP03 On 21/02/2013 Spot Bond  |        |            | 100.00000 | 65.97540  | 100.00000    | 65.85022       |                   |            | 0.00  | 0                | 0.00          |
| PNP05 On 21/08/2012 Spot Bond  |        |            | 100.00000 | 93.90082  | 100.00000    | 93.66665       |                   |            | 0.00  | 0                | 0.00          |
| PR2A1F On 15/06/2014 Spot Bond |        |            | 100.00000 | 28.49307  | 100.00000    | 28.42404       |                   |            | 0.00  | 0                | 0.00          |
| PR2A2B On 15/12/2012 Spot Bond |        |            | 100.00000 | 74.28033  | 100.00000    | 74.13665       |                   |            | 0.00  | 0                | 0.00          |
| PR2A3B On 15/12/2012 Spot Bond |        |            | 100.00000 | 87.30220  | 100.00000    | 87.09869       |                   |            | 0.00  | 0                | 0.00          |
| PR2A4D On 15/06/2013 Spot Bond |        |            | 100.00000 | 58.54660  | 100.00000    | 58.40476       |                   |            | 0.00  | 0                | 0.00          |
| PR2A9D On 15/06/2013 Spot Bond |        |            | 100.00000 | 58.70481  | 100.00000    | 58.56260       |                   |            | 0.00  | 0                | 0.00          |
| PR2A9E On 15/09/2013 Spot Bond |        |            | 100.00000 | 40.34245  | 100.00000    | 40.24471       |                   |            | 0.00  | 0                | 0.00          |
| PR2B1B On 15/12/2012 Spot Bond |        |            | 100.00000 | 87.34518  | 100.00000    | 87.14158       |                   |            | 0.00  | 0                | 0.00          |
| PR2B1F On 15/06/2014 Spot Bond |        |            | 100.00000 | 28.63825  | 100.00000    | 28.56888       |                   |            | 0.00  | 0                | 0.00          |
| PR2B2B On 15/12/2012 Spot Bond |        |            | 100.00000 | 74.44126  | 100.00000    | 74.29727       |                   |            | 0.00  | 0                | 0.00          |
| PR2B4D On 15/06/2013 Spot Bond |        |            | 100.00000 | 58.96850  | 100.00000    | 58.82564       |                   |            | 0.00  | 0                | 0.00          |
| PR2B5E On 15/09/2013 Spot Bond |        |            | 100.00000 | 40.41511  | 100.00000    | 40.31719       |                   |            | 0.00  | 0                | 0.00          |
| PR2C1B On 15/12/2012 Spot Bond |        |            | 100.00000 | 87.42042  | 100.00000    | 87.21665       |                   |            | 0.00  | 0                | 0.00          |
| PR2C1F On 15/06/2014 Spot Bond |        |            | 100.00000 | 28.96280  | 100.00000    | 28.89264       |                   |            | 0.00  | 0                | 0.00          |
| PR2C4D On 15/06/2013 Spot Bond |        |            | 100.00000 | 59.44315  | 100.00000    | 59.29914       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility             | Value       | Contracts Traded  | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|-------------------|---------------|
| PR2D1B           | On | 15/12/2012 |        |            | 100.00000 | 87.61388  | 100.00000    | 87.40965       |                   |                        | 0.00        | 0                 | 0.00          |
| PR2D1F           | On | 15/06/2014 |        |            | 100.00000 | 29.32151  | 100.00000    | 29.25047       |                   |                        | 0.00        | 0                 | 0.00          |
| PR2D4D           | On | 15/06/2013 |        |            | 100.00000 | 59.86505  | 100.00000    | 59.72003       |                   |                        | 0.00        | 0                 | 0.00          |
| PRM1A4           | On | 15/02/2014 |        |            | 100.00000 | 30.81012  | 100.00000    | 30.73548       |                   |                        | 0.00        | 0                 | 0.00          |
| PRP1A3           | On | 01/10/2012 |        |            | 100.00000 | 84.04001  | 100.00000    | 83.84988       |                   |                        | 0.00        | 0                 | 0.00          |
| PRP1B3           | On | 01/10/2012 |        |            | 100.00000 | 84.06070  | 100.00000    | 83.87051       |                   |                        | 0.00        | 0                 | 0.00          |
| PRP1C3           | On | 01/10/2012 |        |            | 100.00000 | 84.14347  | 100.00000    | 83.95309       |                   |                        | 0.00        | 0                 | 0.00          |
| R009P            | On | 15/09/2014 |        |            | 100.00000 | 17.30669  | 100.00000    | 17.26859       |                   |                        | 0.00        | 0                 | 0.00          |
| R010P            | On | 21/12/2025 |        |            | 100.00000 | 0.00186   | 100.00000    | 0.00186        |                   |                        | 0.00        | 0                 | 0.00          |
| R155             | On | 31/08/2013 |        |            |           | 100.00000 | 0.00000      | 100.00000      |                   |                        | 0.00        | 0                 | 0.00          |
| R157             | On | 15/09/2015 |        |            | 5.84500   | 126.34527 | 5.87000      | 126.24466      |                   | 162,161,821,792,670.00 | 743,682,086 | 19,884,355,592.00 |               |
| R158P            | On | 15/09/2015 |        |            | 100.00000 | 7.69186   | 100.00000    | 7.67493        |                   |                        | 0.00        | 0                 | 0.00          |
| R159P            | On | 15/09/2016 |        |            | 100.00000 | 3.41860   | 100.00000    | 3.41108        |                   |                        | 0.00        | 0                 | 0.00          |
| R179             | On | 01/08/2013 |        |            | 100.00000 | 53.19241  | 100.00000    | 53.07404       |                   |                        | 0.00        | 0                 | 0.00          |
| R186             | On | 21/12/2026 |        |            | 7.68000   | 125.07503 | 7.73000      | 124.54653      |                   | 101,604,697,428,480.00 | 229,778,311 | 14,357,032,436.00 |               |
| R187P            | On | 21/12/2026 |        |            | 100.00000 | 0.00083   | 100.00000    | 0.00083        |                   |                        | 0.00        | 0                 | 0.00          |
| R188P            | On | 21/12/2027 |        |            | 100.00000 | 0.00037   | 100.00000    | 0.00037        |                   |                        | 0.00        | 0                 | 0.00          |
| R189             | On | 31/03/2013 |        |            | 219.33902 | 79.33945  | 219.31443    | 79.01500       |                   | 23,823,409,832,097.10  | 108,614,554 | 2,055,319,500.00  |               |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest     |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| R197             | On | 07/12/2023 | Spot Bond |        |            | 1.95000   | 258.18510 | 1.95000      | 258.13752      |                   |            | 461,847,750,000.00    | 236,845,000      | 150,186,000.00    |
| R201             | On | 21/12/2014 | Spot Bond |        |            | 4.95000   | 109.21213 | 4.97500      | 109.13789      |                   |            | 51,278,935,950.00     | 10,359,381       | 3,116,614,487.00  |
| R202             | On | 07/12/2033 | Spot Bond |        |            | 2.37000   | 189.37504 | 2.37000      | 189.33800      |                   |            | 2,967,064,620,000.00  | 251,926,000      | 1,138,250,450.00  |
| R2023            | On | 28/02/2023 | Spot Bond |        |            | 8.00000   | 99.57872  | 8.00000      | 99.52295       |                   |            | 18,920,000,000,000.00 | 365,000,000      | 1,559,000,000.00  |
| R203             | On | 15/09/2017 | Spot Bond |        |            | 6.33000   | 111.11075 | 6.35000      | 111.00061      |                   |            | 10,440,099,187,770.00 | 649,304,769      | 7,152,132,335.00  |
| R204             | On | 21/12/2018 | Spot Bond |        |            | 6.63500   | 107.61097 | 6.66000      | 107.45716      |                   |            | 26,806,047,045,200.00 | 040,097,520      | 5,789,418,550.00  |
| R2048            | On | 28/02/2048 | Spot Bond |        |            | 8.75000   | 101.23095 | 8.75000      | 101.16216      |                   |            | 1,531,250,000,000.00  | 175,000,000      | 496,000,000.00    |
| R205             | On | 31/03/2014 | Spot Bond |        |            | 100.00000 | 26.42502  | 100.00000    | 26.36101       |                   |            | 0.00                  | 0                | 0.00              |
| R206             | On | 15/01/2014 | Spot Bond |        |            | 5.01000   | 103.58326 | 5.03500      | 103.53285      |                   |            | 14,761,487,647,200.00 | 946,404,720      | 2,486,758,339.00  |
| R207             | On | 15/01/2020 | Spot Bond |        |            | 6.88000   | 102.17740 | 6.90000      | 102.04154      |                   |            | 14,314,913,926,720.00 | 080,656,094      | 6,547,017,573.00  |
| R208             | On | 31/03/2021 | Spot Bond |        |            | 7.02000   | 100.24109 | 7.04500      | 100.06323      |                   |            | 33,890,067,078,660.00 | 827,644,883      | 9,291,364,757.00  |
| R209             | On | 31/03/2036 | Spot Bond |        |            | 8.29000   | 80.80884  | 8.32500      | 80.49125       |                   |            | 48,652,169,454,200.00 | 868,777,980      | 11,208,795,000.00 |
| R210             | On | 31/03/2028 | Spot Bond |        |            | 2.37000   | 142.80132 | 2.42000      | 141.86323      |                   |            | 1,062,094,170,000.00  | 448,141,000      | 797,000,000.00    |
| R211             | On | 31/01/2017 | Spot Bond |        |            | 0.68000   | 121.56090 | 0.68000      | 121.54269      |                   |            | 78,880,000,000.00     | 116,000,000      | 1,731,100,000.00  |
| R212             | On | 31/01/2022 | Spot Bond |        |            | 1.89000   | 120.70767 | 1.90000      | 120.58514      |                   |            | 168,210,000,000.00    | 89,000,000       | 1,134,860,000.00  |
| R213             | On | 28/02/2031 | Spot Bond |        |            | 8.13500   | 91.84428  | 8.18000      | 91.43206       |                   |            | 25,758,973,504,210.00 | 166,438,046      | 2,992,634,955.00  |
| R214             | On | 28/02/2041 | Spot Bond |        |            | 6.50000   | 102.44987 | 6.50000      | 102.43215      |                   |            | 6,580,632,760,000.00  | 012,405,040      | 5,875,575,000.00  |
| R222C            | On | 15/09/2012 | Spot Bond |        |            | 100.00000 | 85.88235  | 100.00000    | 85.68075       |                   |            | 0.00                  | 0                | 0.00              |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R223C            | On | 15/03/2013 | Spot Bond |        |            | 100.00000 | 58.41006  | 100.00000    | 58.28149       |                   |            | 0.00  | 0                | 0.00          |
| R224C            | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 38.94004  | 100.00000    | 38.85433       |                   |            | 0.00  | 0                | 0.00          |
| R225C            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 25.96003  | 100.00000    | 25.90289       |                   |            | 0.00  | 0                | 0.00          |
| R226C            | On | 15/09/2014 | Spot Bond |        |            | 100.00000 | 17.30669  | 100.00000    | 17.26859       |                   |            | 0.00  | 0                | 0.00          |
| R227C            | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 11.53779  | 100.00000    | 11.51239       |                   |            | 0.00  | 0                | 0.00          |
| R228C            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 7.69186   | 100.00000    | 7.67493        |                   |            | 0.00  | 0                | 0.00          |
| R229C            | On | 15/03/2016 | Spot Bond |        |            | 100.00000 | 5.12791   | 100.00000    | 5.11662        |                   |            | 0.00  | 0                | 0.00          |
| R230C            | On | 15/09/2016 | Spot Bond |        |            | 100.00000 | 3.41860   | 100.00000    | 3.41108        |                   |            | 0.00  | 0                | 0.00          |
| R322C            | On | 21/12/2012 | Spot Bond |        |            | 100.00000 | 69.92337  | 100.00000    | 69.78967       |                   |            | 0.00  | 0                | 0.00          |
| R323C            | On | 21/06/2013 | Spot Bond |        |            | 100.00000 | 47.07994  | 100.00000    | 46.97574       |                   |            | 0.00  | 0                | 0.00          |
| R324C            | On | 21/12/2013 | Spot Bond |        |            | 100.00000 | 31.38663  | 100.00000    | 31.31716       |                   |            | 0.00  | 0                | 0.00          |
| R325C            | On | 21/06/2014 | Spot Bond |        |            | 100.00000 | 20.92442  | 100.00000    | 20.87811       |                   |            | 0.00  | 0                | 0.00          |
| R326C            | On | 21/12/2014 | Spot Bond |        |            | 100.00000 | 13.94961  | 100.00000    | 13.91874       |                   |            | 0.00  | 0                | 0.00          |
| R327C            | On | 21/06/2015 | Spot Bond |        |            | 100.00000 | 9.29974   | 100.00000    | 9.27916        |                   |            | 0.00  | 0                | 0.00          |
| R328C            | On | 21/12/2015 | Spot Bond |        |            | 100.00000 | 6.19983   | 100.00000    | 6.18611        |                   |            | 0.00  | 0                | 0.00          |
| R329C            | On | 21/06/2016 | Spot Bond |        |            | 100.00000 | 4.13322   | 100.00000    | 4.12407        |                   |            | 0.00  | 0                | 0.00          |
| R330C            | On | 21/12/2016 | Spot Bond |        |            | 100.00000 | 2.75548   | 100.00000    | 2.74938        |                   |            | 0.00  | 0                | 0.00          |
| R331C            | On | 21/06/2017 | Spot Bond |        |            | 100.00000 | 1.83699   | 100.00000    | 1.83292        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R332C            | On | 21/12/2017 | Spot Bond |        |            | 100.00000 | 1.22466   | 100.00000    | 1.22195        |                   |            | 0.00  | 0                | 0.00          |
| R333C            | On | 21/06/2018 | Spot Bond |        |            | 100.00000 | 0.81644   | 100.00000    | 0.81463        |                   |            | 0.00  | 0                | 0.00          |
| R334C            | On | 21/12/2018 | Spot Bond |        |            | 100.00000 | 0.54429   | 100.00000    | 0.54309        |                   |            | 0.00  | 0                | 0.00          |
| R335C            | On | 21/06/2019 | Spot Bond |        |            | 100.00000 | 0.36286   | 100.00000    | 0.36206        |                   |            | 0.00  | 0                | 0.00          |
| R336C            | On | 21/12/2019 | Spot Bond |        |            | 100.00000 | 0.24191   | 100.00000    | 0.24137        |                   |            | 0.00  | 0                | 0.00          |
| R337C            | On | 21/06/2020 | Spot Bond |        |            | 100.00000 | 0.16127   | 100.00000    | 0.16091        |                   |            | 0.00  | 0                | 0.00          |
| R338C            | On | 21/12/2020 | Spot Bond |        |            | 100.00000 | 0.10751   | 100.00000    | 0.10728        |                   |            | 0.00  | 0                | 0.00          |
| R339C            | On | 21/06/2021 | Spot Bond |        |            | 100.00000 | 0.07168   | 100.00000    | 0.07152        |                   |            | 0.00  | 0                | 0.00          |
| R340C            | On | 21/12/2021 | Spot Bond |        |            | 100.00000 | 0.04778   | 100.00000    | 0.04768        |                   |            | 0.00  | 0                | 0.00          |
| R341C            | On | 21/06/2022 | Spot Bond |        |            | 100.00000 | 0.03186   | 100.00000    | 0.03179        |                   |            | 0.00  | 0                | 0.00          |
| R342C            | On | 21/12/2022 | Spot Bond |        |            | 100.00000 | 0.02124   | 100.00000    | 0.02119        |                   |            | 0.00  | 0                | 0.00          |
| R343C            | On | 21/06/2023 | Spot Bond |        |            | 100.00000 | 0.01416   | 100.00000    | 0.01413        |                   |            | 0.00  | 0                | 0.00          |
| R344C            | On | 21/12/2023 | Spot Bond |        |            | 100.00000 | 0.00944   | 100.00000    | 0.00942        |                   |            | 0.00  | 0                | 0.00          |
| R345C            | On | 21/06/2024 | Spot Bond |        |            | 100.00000 | 0.00629   | 100.00000    | 0.00628        |                   |            | 0.00  | 0                | 0.00          |
| R346C            | On | 21/12/2024 | Spot Bond |        |            | 100.00000 | 0.00420   | 100.00000    | 0.00419        |                   |            | 0.00  | 0                | 0.00          |
| R347C            | On | 21/06/2025 | Spot Bond |        |            | 100.00000 | 0.00280   | 100.00000    | 0.00279        |                   |            | 0.00  | 0                | 0.00          |
| R348C            | On | 21/12/2025 | Spot Bond |        |            | 100.00000 | 0.00186   | 100.00000    | 0.00186        |                   |            | 0.00  | 0                | 0.00          |
| R349C            | On | 21/06/2026 | Spot Bond |        |            | 100.00000 | 0.00124   | 100.00000    | 0.00124        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R350C            | On | 21/12/2026 | Spot Bond |        |            | 100.00000 | 0.00083   | 100.00000    | 0.00083        |                   |            | 0.00  | 0                | 0.00          |
| R351C            | On | 21/06/2027 | Spot Bond |        |            | 100.00000 | 0.00055   | 100.00000    | 0.00055        |                   |            | 0.00  | 0                | 0.00          |
| R352C            | On | 21/12/2027 | Spot Bond |        |            | 100.00000 | 0.00037   | 100.00000    | 0.00037        |                   |            | 0.00  | 0                | 0.00          |
| RCSB01           | On | 16/03/2014 | Spot Bond |        |            | 100.00000 | 31.42733  | 100.00000    | 31.35119       |                   |            | 0.00  | 0                | 0.00          |
| RCSB02           | On | 15/07/2013 | Spot Bond |        |            | 100.00000 | 55.19052  | 100.00000    | 51.32433       |                   |            | 0.00  | 0                | 0.00          |
| RCSB03           | On | 15/07/2016 | Spot Bond |        |            | 100.00000 | 12.55197  | 100.00000    | 3.52698        |                   |            | 0.00  | 0                | 0.00          |
| RCSB04           | On | 25/05/2015 | Spot Bond |        |            | 100.00000 | 17.86720  | 100.00000    | 10.20090       |                   |            | 0.00  | 0                | 0.00          |
| RCSC07           | On | 06/09/2012 | Spot Bond |        |            | 100.00000 | 89.84323  | 100.00000    | 89.62778       |                   |            | 0.00  | 0                | 0.00          |
| RCSC08           | On | 08/03/2013 | Spot Bond |        |            | 100.00000 | 88.75166  | 100.00000    | 88.54185       |                   |            | 0.00  | 0                | 0.00          |
| RCSC09           | On | 06/06/2013 | Spot Bond |        |            | 100.00000 | 60.72745  | 100.00000    | 55.20448       |                   |            | 0.00  | 0                | 0.00          |
| RCSC10           | On | 06/06/2013 | Spot Bond |        |            | 100.00000 | 60.51262  | 100.00000    | 55.00537       |                   |            | 0.00  | 0                | 0.00          |
| RDFB01           | On | 30/03/2015 | Spot Bond |        |            | 100.00000 | 15.61959  | 100.00000    | 8.92984        |                   |            | 0.00  | 0                | 1,400,000.00  |
| RDFC04           | On | 06/09/2012 | Spot Bond |        |            | 100.00000 | 90.30679  | 100.00000    | 90.09023       |                   |            | 0.00  | 0                | 0.00          |
| RES010           | On | 21/09/2012 | Spot Bond |        |            | 100.00000 | 87.15963  | 100.00000    | 86.95787       |                   |            | 0.00  | 0                | 0.00          |
| RES05            | On | 17/10/2012 | Spot Bond |        |            | 100.00000 | 99.72603  | 100.00000    | 99.45355       |                   |            | 0.00  | 0                | 0.00          |
| RES06            | On | 18/10/2014 | Spot Bond |        |            | 100.00000 | 22.67198  | 100.00000    | 16.69514       |                   |            | 0.00  | 0                | 0.00          |
| RES07            | On | 14/02/2013 | Spot Bond |        |            | 5.87500   | 102.42191 | 5.87500      | 102.40589      |                   |            | 0.00  | 0                | 0.00          |
| RES09            | On | 14/08/2012 | Spot Bond |        |            | 100.00000 | 95.59656  | 100.00000    | 95.35394       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RESB01           | On | 03/06/2014 |        |            | 100.00000 | 29.53240  | 100.00000    | 23.27688       |                   |            | 0.00  | 0                | 0.00          |
| RMBI06           | On | 24/07/2038 |        |            | 100.00000 |           | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| RP001            | On | 28/02/2013 |        |            | 100.00000 | 62.67385  | 100.00000    | 62.52203       |                   |            | 0.00  | 0                | 0.00          |
| RP002            | On | 28/02/2013 |        |            | 100.00000 | 63.02936  | 100.00000    | 62.87666       |                   |            | 0.00  | 0                | 0.00          |
| RP004            | On | 25/11/2014 |        |            | 100.00000 | 25.92069  | 100.00000    | 25.85790       |                   |            | 0.00  | 0                | 0.00          |
| RP005            | On | 31/03/2017 |        |            | 100.00000 | 13.84306  | 100.00000    | 13.81566       |                   |            | 0.00  | 0                | 0.00          |
| RP006            | On | 30/04/2019 |        |            | 100.00000 | 14.57548  | 100.00000    | 0.29143        |                   |            | 0.00  | 0                | 0.00          |
| RP007            | On | 30/04/2016 |        |            | 100.00000 | 16.60821  | 100.00000    | 4.24091        |                   |            | 0.00  | 0                | 0.00          |
| RP008            | On | 30/04/2016 |        |            | 100.00000 | 16.60821  | 100.00000    | 4.24091        |                   |            | 0.00  | 0                | 0.00          |
| RPG01            | On | 28/02/2014 |        |            | 100.00000 | 30.83307  | 100.00000    | 30.75838       |                   |            | 0.00  | 0                | 0.00          |
| RPG01U           | On | 25/02/2014 |        |            | 100.00000 | 23.58168  | 100.00000    | 23.53499       |                   |            | 0.00  | 0                | 0.00          |
| RPG02            | On | 25/11/2014 |        |            | 100.00000 | 15.26295  | 100.00000    | 15.22597       |                   |            | 0.00  | 0                | 0.00          |
| RPI01            | On | 22/07/2016 |        |            | 5.25000   | 99.92884  | 5.25000      | 99.91462       |                   |            | 0.00  | 0                | 0.00          |
| RPP01U           | On | 31/08/2018 |        |            | 100.00000 | 0.42390   | 100.00000    | 0.42289        |                   |            | 0.00  | 0                | 0.00          |
| RPP02U           | On | 12/09/2012 |        |            | 100.00000 | 86.49289  | 100.00000    | 86.28842       |                   |            | 0.00  | 0                | 0.00          |
| RPP03U           | On | 10/10/2012 |        |            | 100.00000 | 81.11111  | 100.00000    | 80.93126       |                   |            | 0.00  | 0                | 0.00          |
| RPP04U           | On | 07/10/2016 |        |            | 100.00000 | 2.30708   | 100.00000    | 2.30150        |                   |            | 0.00  | 0                | 0.00          |
| RPP05U           | On | 21/01/2013 |        |            | 100.00000 | 63.01392  | 100.00000    | 62.88780       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|---------------|
| RW02             | On | 31/07/2012 | Spot Bond |        |            | 100.00000 | 102.56596 | 100.00000    | 102.29606      |                   |            | 0.00                 | 0                | 0.00          |
| RW21             | On | 21/04/2021 | Spot Bond |        |            | 100.00000 | 12.16343  | 100.00000    | 12.13652       |                   |            | 0.00                 | 0                | 5,000,000.00  |
| SBC2             | On | 28/04/2016 | Spot Bond |        |            | 100.00000 | 7.27544   | 100.00000    | 7.26164        |                   |            | 0.00                 | 0                | 0.00          |
| SBC3             | On | 06/09/2012 | Spot Bond |        |            | 100.00000 | 87.74038  | 100.00000    | 87.52998       |                   |            | 0.00                 | 0                | 0.00          |
| SBK10            | On | 19/11/2012 | Spot Bond |        |            | 100.00000 | 93.20448  | 100.00000    | 92.97264       |                   |            | 0.00                 | 0                | 0.00          |
| SBK12            | On | 24/11/2016 | Spot Bond |        |            | 100.00000 | 14.80018  | 100.00000    | 14.76760       |                   |            | 2,125,500,000,000.00 | 21,255,000       | 32,970,000.00 |
| SBK13            | On | 24/11/2016 | Spot Bond |        |            | 100.00000 | 11.23037  | 100.00000    | 11.20316       |                   |            | 434,000,000,000.00   | 4,340,000        | 3,670,000.00  |
| SBK14            | On | 01/12/2017 | Spot Bond |        |            | 8.00000   | 108.33398 | 8.00000      | 108.31077      |                   |            | 31,248,000,000.00    | 3,906,000        | 16,953,000.00 |
| SBK15            | On | 23/01/2022 | Spot Bond |        |            | 100.00000 | 7.50791   | 100.00000    | 7.48953        |                   |            | 0.00                 | 0                | 0.00          |
| SBK16            | On | 15/03/2023 | Spot Bond |        |            | 100.00000 | 8.32283   | 100.00000    | 8.30267        |                   |            | 0.00                 | 0                | 0.00          |
| SBK7             | On | 24/05/2015 | Spot Bond |        |            | 100.00000 | 19.78315  | 100.00000    | 19.73960       |                   |            | 592,500,000,000.00   | 5,925,000        | 32,350,000.00 |
| SBK8             | On | 10/04/2013 | Spot Bond |        |            | 100.00000 | 60.88303  | 100.00000    | 60.74829       |                   |            | 329,400,000,000.00   | 3,294,000        | 4,896,000.00  |
| SBK9             | On | 10/04/2018 | Spot Bond |        |            | 100.00000 | 11.31429  | 100.00000    | 11.28926       |                   |            | 0.00                 | 0                | 7,100,000.00  |
| SBK11            | On | 09/04/2014 | Spot Bond |        |            | 5.75000   | 121.79583 | 5.75000      | 121.76097      |                   |            | 0.00                 | 0                | 2,600,000.00  |
| SBN18            | On | 14/09/2013 | Spot Bond |        |            | 100.00000 | 41.88996  | 100.00000    | 41.79775       |                   |            | 0.00                 | 0                | 0.00          |
| SBN20            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 58.58422  | 100.00000    | 58.45455       |                   |            | 0.00                 | 0                | 0.00          |
| SBN27            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 24.39551  | 100.00000    | 24.34182       |                   |            | 0.00                 | 0                | 0.00          |
| SBN29            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 24.39551  | 100.00000    | 24.34182       |                   |            | 0.00                 | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| SBN31            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 24.39551  | 100.00000    | 24.34182       |                   |                    | 0.00  | 0                | 0.00          |
| SBN32            | On | 19/03/2013 | Spot Bond |        |            | 100.00000 | 60.81406  | 100.00000    | 60.68019       |                   |                    | 0.00  | 0                | 0.00          |
| SBN33            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 12.23640  | 100.00000    | 12.20947       |                   |                    | 0.00  | 0                | 0.00          |
| SBN34            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 24.39551  | 100.00000    | 24.34182       |                   |                    | 0.00  | 0                | 0.00          |
| SBN35            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 24.39551  | 100.00000    | 24.34182       |                   |                    | 0.00  | 0                | 0.00          |
| SBN36            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 60.87085  | 100.00000    | 60.73612       |                   |                    | 0.00  | 0                | 0.00          |
| SBN42            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 60.87085  | 100.00000    | 60.73612       |                   |                    | 0.00  | 0                | 0.00          |
| SBN45            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 8.43306   | 100.00000    | 8.41263        |                   |                    | 0.00  | 0                | 0.00          |
| SBN49            | On | 02/06/2014 | Spot Bond |        |            | 100.00000 | 30.08890  | 100.00000    | 23.33341       |                   |                    | 0.00  | 0                | 0.00          |
| SBN50            | On | 23/09/2014 | Spot Bond |        |            | 100.00000 | 22.30640  | 100.00000    | 22.25237       |                   |                    | 0.00  | 0                | 0.00          |
| SBN51            | On | 03/10/2016 | Spot Bond |        |            | 100.00000 | 9.81784   | 100.00000    | 9.79405        |                   |                    | 0.00  | 0                | 0.00          |
| SBN52            | On | 03/07/2013 | Spot Bond |        |            | 100.00000 | 57.06029  | 100.00000    | 56.92206       |                   |                    | 0.00  | 0                | 0.00          |
| SBR003           | On | 05/11/2013 | Spot Bond |        |            | 100.00000 | 43.83021  | 100.00000    | 43.72403       |                   |                    | 0.00  | 0                | 0.00          |
| SBS13            | On | 22/09/2017 | Spot Bond |        |            | 100.00000 | 12.88055  | 100.00000    | 12.85219       |                   |                    | 0.00  | 0                | 0.00          |
| SBS14            | On | 07/02/2014 | Spot Bond |        |            | 100.00000 | 31.13215  | 100.00000    | 31.05674       |                   |                    | 0.00  | 0                | 0.00          |
| SBS15            | On | 26/04/2016 | Spot Bond |        |            | 100.00000 | 10.68446  | 100.00000    | 10.65829       |                   | 325,600,000,000.00 | 0.00  | 3,256,000        | 1,628,000.00  |
| SBS16            | On | 22/09/2018 | Spot Bond |        |            | 100.00000 | 7.92204   | 100.00000    | 0.40043        |                   |                    | 0.00  | 0                | 0.00          |
| SBS17            | On | 23/06/2018 | Spot Bond |        |            | 100.00000 | 0.81283   | 100.00000    | 0.81103        |                   |                    | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| SBS18            | On | 23/06/2018 | Spot Bond |        |            | 100.00000 | 8.37551   | 100.00000    | 8.35522        |                   |                    | 0.00      | 0                | 1,100,000.00  |
| SBS19            | On | 23/06/2021 | Spot Bond |        |            | 100.00000 | 10.80008  | 100.00000    | 10.77617       |                   |                    | 0.00      | 0                | 0.00          |
| SBS20            | On | 15/05/2026 | Spot Bond |        |            | 10.05000  | 101.69286 | 10.05000     | 101.66576      |                   |                    | 0.00      | 0                | 0.00          |
| SBS21            | On | 15/05/2026 | Spot Bond |        |            | 100.00000 | 8.22659   | 100.00000    | 0.00079        |                   |                    | 0.00      | 0                | 3,200,000.00  |
| SBS22            | On | 23/05/2015 | Spot Bond |        |            | 100.00000 | 16.72145  | 100.00000    | 16.68094       |                   |                    | 0.00      | 0                | 0.00          |
| SBS23            | On | 23/05/2017 | Spot Bond |        |            | 100.00000 | 8.90416   | 100.00000    | 1.82693        |                   |                    | 0.00      | 0                | 2,300,000.00  |
| SBS24            | On | 23/05/2019 | Spot Bond |        |            | 100.00000 | 7.70819   | 100.00000    | 0.32515        |                   | 542,600,000,000.00 | 5,426,000 | 802,713,000.00   |               |
| SBS25            | On | 24/05/2019 | Spot Bond |        |            | 8.00000   | 106.82497 | 8.00000      | 106.80969      |                   | 43,408,000,000.00  | 5,426,000 | 2,713,000.00     |               |
| SBS3             | On | 25/05/2026 | Spot Bond |        |            | 100.00000 | 9.21706   | 100.00000    | 9.19678        |                   |                    | 0.00      | 0                | 0.00          |
| SBS4             | On | 16/11/2021 | Spot Bond |        |            | 100.00000 | 9.90628   | 100.00000    | 9.88448        |                   | 3,800,000,000.00   | 38,000    | 800,000.00       |               |
| SBS7             | On | 26/03/2013 | Spot Bond |        |            | 100.00000 | 64.85385  | 100.00000    | 64.71110       |                   |                    | 0.00      | 0                | 0.00          |
| SBS9             | On | 07/07/2016 | Spot Bond |        |            | 100.00000 | 15.20771  | 100.00000    | 15.17423       |                   |                    | 0.00      | 0                | 2,800,000.00  |
| SBSI10           | On | 03/07/2013 | Spot Bond |        |            | 100.00000 | 55.92437  | 100.00000    | 55.79396       |                   |                    | 0.00      | 0                | 2,300,000.00  |
| SBSI11           | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 6.01890   | 100.00000    | 6.00558        |                   |                    | 0.00      | 0                | 0.00          |
| SBSI12           | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 6.09316   | 100.00000    | 6.07961        |                   |                    | 0.00      | 0                | 0.00          |
| SCM107           | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 10.90432  | 100.00000    | 10.87791       |                   |                    | 0.00      | 0                | 0.00          |
| SCM220           | On | 20/01/2013 | Spot Bond |        |            | 100.00000 | 70.10898  | 100.00000    | 69.97597       |                   |                    | 0.00      | 0                | 0.00          |
| SCM221           | On | 17/02/2013 | Spot Bond |        |            | 100.00000 | 66.47846  | 100.00000    | 66.35234       |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| SHF01            | On | 15/12/2016 | Spot Bond |        |            | 100.00000 | 2.43354   | 100.00000    | 2.42764        |                   |            | 0.00           | 0                | 0.00          |
| SHI02            | On | 01/10/2021 | Spot Bond |        |            | 100.00000 | 0.03892   | 100.00000    | 0.03881        |                   |            | 0.00           | 0                | 0.00          |
| SHPCBL           | On | 03/04/2017 | Spot Bond |        |            | 6.50000   | 100.15825 | 6.50000      | 100.14652      |                   |            | 0.00           | 0                | 0.00          |
| SHS01            | On | 15/12/2016 | Spot Bond |        |            | 100.00000 | 10.77358  | 100.00000    | 10.74748       |                   |            | 0.00           | 0                | 49,000,000.00 |
| SHS02            | On | 29/06/2013 | Spot Bond |        |            | 100.00000 | 53.48483  | 100.00000    | 53.35526       |                   |            | 0.00           | 0                | 0.00          |
| SHS03            | On | 29/06/2015 | Spot Bond |        |            | 100.00000 | 16.51214  | 100.00000    | 16.47214       |                   |            | 0.00           | 0                | 0.00          |
| SHS04            | On | 29/06/2017 | Spot Bond |        |            | 100.00000 | 1.50546   | 100.00000    | 1.50182        |                   |            | 0.00           | 0                | 0.00          |
| SHS05            | On | 29/06/2017 | Spot Bond |        |            | 8.75000   | 101.73514 | 8.75000      | 101.71915      |                   |            | 157,500,000.00 | 18,000           | 0.00          |
| SLI1             | On | 15/08/2013 | Spot Bond |        |            | 100.00000 | 51.10379  | 100.00000    | 50.99006       |                   |            | 0.00           | 0                | 0.00          |
| SLI2             | On | 15/08/2016 | Spot Bond |        |            | 100.00000 | 16.86045  | 100.00000    | 16.82293       |                   |            | 0.00           | 0                | 8,200,000.00  |
| SMF1             | On | 27/06/2013 | Spot Bond |        |            | 100.00000 | 51.88220  | 100.00000    | 51.76737       |                   |            | 0.00           | 0                | 0.00          |
| SNT01            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 12.23640  | 100.00000    | 12.20947       |                   |            | 0.00           | 0                | 10,000,000.00 |
| SPDA1            | On | 21/08/2014 | Spot Bond |        |            | 100.00000 | 22.17195  | 100.00000    | 15.37441       |                   |            | 0.00           | 0                | 0.00          |
| SPDA2            | On | 21/08/2016 | Spot Bond |        |            | 100.00000 | 10.44252  | 100.00000    | 2.57940        |                   |            | 0.00           | 0                | 0.00          |
| SPDA3            | On | 21/08/2015 | Spot Bond |        |            | 100.00000 | 13.74585  | 100.00000    | 6.29736        |                   |            | 0.00           | 0                | 0.00          |
| SPDA4            | On | 21/08/2017 | Spot Bond |        |            | 100.00000 | 9.07969   | 100.00000    | 1.05652        |                   |            | 0.00           | 0                | 0.00          |
| SSA01            | On | 28/06/2016 | Spot Bond |        |            | 100.00000 | 13.72176  | 100.00000    | 13.69138       |                   |            | 0.00           | 0                | 0.00          |
| SSA02            | On | 20/04/2015 | Spot Bond |        |            | 100.00000 | 16.68405  | 100.00000    | 11.41478       |                   |            | 0.00           | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SSN001 On        | 01/03/2017 | Spot Bond |        |            | 100.00000 | 9.98586   | 100.00000    | 1.60735        |                   |            | 0.00  | 0                | 0.00          |
| SSN002 On        | 26/03/2017 | Spot Bond |        |            | 100.00000 | 9.55909   | 100.00000    | 9.53593        |                   |            | 0.00  | 0                | 0.00          |
| SSN003 On        | 25/04/2017 | Spot Bond |        |            | 100.00000 | 8.18859   | 100.00000    | 1.99973        |                   |            | 0.00  | 0                | 0.00          |
| SSN004 On        | 31/03/2021 | Spot Bond |        |            | 100.00000 | 8.42007   | 100.00000    | 8.39836        |                   |            | 0.00  | 0                | 0.00          |
| SSN005 On        | 31/03/2021 | Spot Bond |        |            | 6.75000   | 101.62727 | 6.75000      | 101.60417      |                   |            | 0.00  | 0                | 0.00          |
| SSN006 On        | 21/12/2014 | Spot Bond |        |            | 100.00000 | 21.80362  | 100.00000    | 21.76937       |                   |            | 0.00  | 0                | 0.00          |
| SSN007 On        | 15/01/2020 | Spot Bond |        |            | 7.25000   | 100.03872 | 7.25000      | 100.01935      |                   |            | 0.00  | 0                | 0.00          |
| SSN008 On        | 18/06/2017 | Spot Bond |        |            | 100.00000 | 11.04513  | 100.00000    | 1.68428        |                   |            | 0.00  | 0                | 0.00          |
| SSN009 On        | 15/09/2017 | Spot Bond |        |            | 8.75000   | 98.69513  | 8.75000      | 98.63880       |                   |            | 0.00  | 0                | 0.00          |
| SSN010 On        | 15/09/2015 | Spot Bond |        |            | 13.50000  | 101.31496 | 13.50000     | 101.22676      |                   |            | 0.00  | 0                | 0.00          |
| SYN829 On        | 18/08/2012 | Spot Bond |        |            | 100.00000 | 91.93955  | 100.00000    | 91.70854       |                   |            | 0.00  | 0                | 0.00          |
| SYN830 On        | 18/08/2012 | Spot Bond |        |            | 100.00000 | 91.93955  | 100.00000    | 91.70854       |                   |            | 0.00  | 0                | 0.00          |
| SYN831 On        | 19/08/2012 | Spot Bond |        |            | 100.00000 | 91.70854  | 100.00000    | 91.47870       |                   |            | 0.00  | 0                | 0.00          |
| SYN833 On        | 25/08/2012 | Spot Bond |        |            | 100.00000 | 90.34653  | 100.00000    | 90.12346       |                   |            | 0.00  | 0                | 0.00          |
| SYN842 On        | 19/08/2012 | Spot Bond |        |            | 100.00000 | 91.70854  | 100.00000    | 91.47870       |                   |            | 0.00  | 0                | 0.00          |
| SYN860 On        | 25/11/2012 | Spot Bond |        |            | 100.00000 | 73.58871  | 100.00000    | 73.44064       |                   |            | 0.00  | 0                | 0.00          |
| SYN861 On        | 22/11/2012 | Spot Bond |        |            | 100.00000 | 74.03651  | 100.00000    | 73.88664       |                   |            | 0.00  | 0                | 0.00          |
| SYN867 On        | 19/01/2013 | Spot Bond |        |            | 100.00000 | 70.24225  | 100.00000    | 70.10898       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN869 On        | 19/01/2013 | Spot Bond |        |            | 100.00000 | 70.24225  | 100.00000    | 70.10898       |                   |            | 0.00  | 0                | 0.00          |
| SYN870 On        | 20/01/2013 | Spot Bond |        |            | 100.00000 | 70.10898  | 100.00000    | 69.97597       |                   |            | 0.00  | 0                | 0.00          |
| SYN872 On        | 13/02/2013 | Spot Bond |        |            | 100.00000 | 66.98536  | 100.00000    | 66.85828       |                   |            | 0.00  | 0                | 0.00          |
| SYN873 On        | 14/02/2013 | Spot Bond |        |            | 100.00000 | 66.85828  | 100.00000    | 66.73143       |                   |            | 0.00  | 0                | 0.00          |
| SYN874 On        | 16/02/2013 | Spot Bond |        |            | 100.00000 | 66.60483  | 100.00000    | 66.47846       |                   |            | 0.00  | 0                | 0.00          |
| SYN875 On        | 16/02/2013 | Spot Bond |        |            | 100.00000 | 66.60483  | 100.00000    | 66.47846       |                   |            | 0.00  | 0                | 0.00          |
| SYN876 On        | 20/02/2013 | Spot Bond |        |            | 100.00000 | 66.10080  | 100.00000    | 65.97540       |                   |            | 0.00  | 0                | 0.00          |
| SYN878 On        | 21/02/2013 | Spot Bond |        |            | 100.00000 | 65.97540  | 100.00000    | 65.85022       |                   |            | 0.00  | 0                | 0.00          |
| SYN880 On        | 23/02/2013 | Spot Bond |        |            | 100.00000 | 65.72529  | 100.00000    | 65.60060       |                   |            | 0.00  | 0                | 0.00          |
| SYN881 On        | 23/02/2013 | Spot Bond |        |            | 100.00000 | 65.72529  | 100.00000    | 65.60060       |                   |            | 0.00  | 0                | 0.00          |
| SYN882 On        | 27/02/2013 | Spot Bond |        |            | 100.00000 | 65.22793  | 100.00000    | 65.10417       |                   |            | 0.00  | 0                | 0.00          |
| SYN887 On        | 17/02/2013 | Spot Bond |        |            | 100.00000 | 62.02261  | 100.00000    | 61.88496       |                   |            | 0.00  | 0                | 0.00          |
| SYN910 On        | 17/07/2012 | Spot Bond |        |            | 100.00000 | 66.66667  | 100.00000    | 99.72678       |                   |            | 0.00  | 0                | 0.00          |
| SYN911 On        | 19/07/2012 | Spot Bond |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18478       |                   |            | 0.00  | 0                | 0.00          |
| SYN913 On        | 19/07/2012 | Spot Bond |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18478       |                   |            | 0.00  | 0                | 0.00          |
| SYN915 On        | 01/08/2012 | Spot Bond |        |            | 100.00000 | 96.05263  | 100.00000    | 95.80052       |                   |            | 0.00  | 0                | 0.00          |
| SYN916 On        | 03/08/2012 | Spot Bond |        |            | 100.00000 | 95.54974  | 100.00000    | 95.30026       |                   |            | 0.00  | 0                | 0.00          |
| SYN917 On        | 13/08/2012 | Spot Bond |        |            | 100.00000 | 93.11224  | 100.00000    | 92.87532       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN918           | On | 14/08/2012 |        |            | 100.00000 | 92.87532  | 100.00000    | 92.63959       |                   |            | 0.00  | 0                | 0.00          |
| SYN919           | On | 16/08/2012 |        |            | 100.00000 | 92.40506  | 100.00000    | 92.17172       |                   |            | 0.00  | 0                | 0.00          |
| SYN920           | On | 16/08/2012 |        |            | 100.00000 | 92.40506  | 100.00000    | 92.17172       |                   |            | 0.00  | 0                | 0.00          |
| SYN922           | On | 20/08/2012 |        |            | 100.00000 | 91.47870  | 100.00000    | 91.25000       |                   |            | 0.00  | 0                | 0.00          |
| SYN923           | On | 21/08/2012 |        |            | 100.00000 | 91.25000  | 100.00000    | 91.02244       |                   |            | 0.00  | 0                | 0.00          |
| SYN924           | On | 22/08/2012 |        |            | 100.00000 | 91.02244  | 100.00000    | 90.79602       |                   |            | 0.00  | 0                | 0.00          |
| SYN925           | On | 23/08/2012 |        |            | 100.00000 | 90.79602  | 100.00000    | 90.57072       |                   |            | 0.00  | 0                | 0.00          |
| SYN926           | On | 27/08/2012 |        |            | 100.00000 | 89.90148  | 100.00000    | 89.68059       |                   |            | 0.00  | 0                | 0.00          |
| SYN927           | On | 18/09/2012 |        |            | 100.00000 | 85.28037  | 100.00000    | 85.08159       |                   |            | 0.00  | 0                | 0.00          |
| SYN928           | On | 19/07/2012 |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18478       |                   |            | 0.00  | 0                | 0.00          |
| SYN929           | On | 19/07/2012 |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18478       |                   |            | 0.00  | 0                | 0.00          |
| SYN930           | On | 01/10/2012 |        |            | 100.00000 | 82.76644  | 100.00000    | 82.57919       |                   |            | 0.00  | 0                | 0.00          |
| SZ18             | On | 30/09/2015 |        |            | 100.00000 | 22.38502  | 100.00000    | 22.33547       |                   |            | 0.00  | 0                | 0.00          |
| SZ25             | On | 30/09/2025 |        |            | 100.00000 | 11.43516  | 100.00000    | 11.40986       |                   |            | 0.00  | 0                | 0.00          |
| T018             | On | 15/07/2014 |        |            | 100.00000 | 28.50498  | 100.00000    | 28.44223       |                   |            | 0.00  | 0                | 0.00          |
| TFS06            | On | 20/03/2014 |        |            | 100.00000 | 34.07228  | 100.00000    | 33.99729       |                   |            | 0.00  | 0                | 0.00          |
| TFS73            | On | 11/02/2013 |        |            | 6.27500   | 101.15843 | 6.27500      | 101.14131      |                   |            | 0.00  | 0                | 0.00          |
| TFS77            | On | 12/04/2013 |        |            | 100.00000 | 54.94896  | 100.00000    | 54.81585       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| TFS78            | On | 18/04/2013 | Spot Bond |        |            | 100.00000 | 66.11468  | 100.00000    | 65.95275       |                   |            | 0.00               | 0                | 0.00          |
| TFS80            | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 91.93955  | 100.00000    | 91.70854       |                   |            | 0.00               | 0                | 0.00          |
| TFS83            | On | 28/07/2015 | Spot Bond |        |            | 100.00000 | 14.10556  | 100.00000    | 6.67268        |                   |            | 0.00               | 0                | 0.00          |
| TFS84            | On | 28/07/2016 | Spot Bond |        |            | 8.00000   | 106.45381 | 8.00000      | 106.43087      |                   |            | 0.00               | 0                | 0.00          |
| TFS88            | On | 08/02/2013 | Spot Bond |        |            | 100.00000 | 67.62443  | 100.00000    | 67.49613       |                   |            | 0.00               | 0                | 0.00          |
| TFS90            | On | 05/03/2013 | Spot Bond |        |            | 6.27000   | 100.71257 | 6.27000      | 100.69555      |                   |            | 0.00               | 0                | 0.00          |
| TFS93            | On | 17/02/2014 | Spot Bond |        |            | 100.00000 | 28.93923  | 100.00000    | 28.88193       |                   |            | 0.00               | 0                | 0.00          |
| TFS95            | On | 25/07/2012 | Spot Bond |        |            | 100.00000 | 97.85523  | 100.00000    | 97.59358       |                   |            | 0.00               | 0                | 0.00          |
| TFS96            | On | 08/08/2012 | Spot Bond |        |            | 100.00000 | 94.31525  | 100.00000    | 94.07216       |                   |            | 0.00               | 0                | 0.00          |
| TFS97            | On | 14/11/2013 | Spot Bond |        |            | 100.00000 | 43.88660  | 100.00000    | 43.74958       |                   |            | 0.00               | 0                | 0.00          |
| TFS98            | On | 14/09/2012 | Spot Bond |        |            | 100.00000 | 86.08491  | 100.00000    | 85.88235       |                   |            | 0.00               | 0                | 0.00          |
| TH10A1           | On | 18/10/2038 | Spot Bond |        |            | 100.00000 | 6.85544   | 100.00000    | 6.76217        |                   |            | 0.00               | 0                | 0.00          |
| TH10A2           | On | 18/10/2038 | Spot Bond |        |            | 100.00000 | 7.05272   | 100.00000    | 6.95676        |                   |            | 217,000,000,000.00 | 2,170,000        | 1,085,000.00  |
| TH10A3           | On | 18/10/2038 | Spot Bond |        |            | 100.00000 | 7.68027   | 100.00000    | 7.53341        |                   |            | 0.00               | 0                | 0.00          |
| TH10B1           | On | 18/10/2038 | Spot Bond |        |            | 100.00000 | 7.47687   | 100.00000    | 7.37514        |                   |            | 217,000,000,000.00 | 2,170,000        | 1,085,000.00  |
| TH10C1           | On | 18/10/2038 | Spot Bond |        |            | 100.00000 | 8.38435   | 100.00000    | 8.27027        |                   |            | 0.00               | 0                | 0.00          |
| TH10D1           | On | 18/10/2038 | Spot Bond |        |            | 100.00000 | 12.13265  | 100.00000    | 11.96757       |                   |            | 0.00               | 0                | 0.00          |
| TH7A2A           | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 99.72603  | 100.00000    | 99.45355       |                   |            | 0.00               | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TH9A10 On        | 18/07/2016 | Spot Bond |        |            | 100.00000 | 9.69111   | 100.00000    | 2.80098        |                   |            | 0.00  | 0                | 0.00          |
| THE7A1 On        | 18/10/2012 | Spot Bond |        |            | 100.00000 | 99.72603  | 100.00000    | 99.45355       |                   |            | 0.00  | 0                | 0.00          |
| THE7A3 On        | 18/10/2012 | Spot Bond |        |            | 100.00000 | 102.18427 | 100.00000    | 101.90508      |                   |            | 0.00  | 0                | 20,000.00     |
| THE7B On         | 18/10/2012 | Spot Bond |        |            | 100.00000 | 99.72603  | 100.00000    | 99.45355       |                   |            | 0.00  | 0                | 0.00          |
| THE7C On         | 18/10/2012 | Spot Bond |        |            | 100.00000 | 99.72602  | 100.00000    | 99.45355       |                   |            | 0.00  | 0                | 0.00          |
| THE8A1 On        | 18/04/2036 | Spot Bond |        |            | 100.00000 | 6.31450   | 100.00000    | 6.29904        |                   |            | 0.00  | 0                | 0.00          |
| THE8A2 On        | 18/04/2036 | Spot Bond |        |            | 100.00000 | 6.76339   | 100.00000    | 6.74683        |                   |            | 0.00  | 0                | 0.00          |
| THE8A3 On        | 18/04/2036 | Spot Bond |        |            | 100.00000 | 7.06266   | 100.00000    | 7.04537        |                   |            | 0.00  | 0                | 0.00          |
| THE8B1 On        | 18/04/2036 | Spot Bond |        |            | 100.00000 | 7.66119   | 100.00000    | 7.64243        |                   |            | 0.00  | 0                | 0.00          |
| THE8C1 On        | 18/04/2036 | Spot Bond |        |            | 100.00000 | 8.06021   | 100.00000    | 8.04047        |                   |            | 0.00  | 0                | 0.00          |
| THE8D1 On        | 18/04/2036 | Spot Bond |        |            | 100.00000 | 12.28983  | 100.00000    | 12.25972       |                   |            | 0.00  | 0                | 0.00          |
| THE9A1 On        | 18/07/2016 | Spot Bond |        |            | 100.00000 | 9.38572   | 100.00000    | 9.36274        |                   |            | 0.00  | 0                | 0.00          |
| THE9A2 On        | 18/01/2016 | Spot Bond |        |            | 100.00000 | 11.01534  | 100.00000    | 4.37653        |                   |            | 0.00  | 0                | 0.00          |
| THE9A3 On        | 18/07/2016 | Spot Bond |        |            | 100.00000 | 9.64263   | 100.00000    | 2.80098        |                   |            | 0.00  | 0                | 0.00          |
| THE9A5 On        | 18/07/2039 | Spot Bond |        |            | 100.00000 | 6.93298   | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| THE9A6 On        | 18/07/2039 | Spot Bond |        |            | 100.00000 | 7.03273   | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| THE9A7 On        | 18/07/2039 | Spot Bond |        |            | 100.00000 | 7.08261   | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| THE9A8 On        | 18/07/2016 | Spot Bond |        |            | 100.00000 | 9.48752   | 100.00000    | 2.80098        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| THE9A9           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 9.64263   | 100.00000    | 2.80098        |                   |                      | 0.00       | 0                | 0.00          |
| THE9B1           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 10.17585  | 100.00000    | 2.80098        |                   |                      | 0.00       | 0                | 0.00          |
| THE9B2           | On | 18/07/2039 | Spot Bond |        |            | 100.00000 | 7.58139   | 100.00000    | 0.00000        |                   |                      | 0.00       | 0                | 0.00          |
| THE9B3           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 10.17585  | 100.00000    | 2.80098        |                   |                      | 0.00       | 0                | 0.00          |
| THE9C1           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 10.95143  | 100.00000    | 2.80098        |                   |                      | 0.00       | 0                | 0.00          |
| THE9C2           | On | 18/07/2039 | Spot Bond |        |            | 100.00000 | 8.57894   | 100.00000    | 0.00000        |                   |                      | 0.00       | 0                | 0.00          |
| THE9C3           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 10.90295  | 100.00000    | 2.80098        |                   |                      | 0.00       | 0                | 0.00          |
| THE9D1           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 14.78083  | 100.00000    | 2.80098        |                   |                      | 0.00       | 0                | 0.00          |
| THE9D2           | On | 18/07/2039 | Spot Bond |        |            | 100.00000 | 12.56914  | 100.00000    | 0.00000        |                   |                      | 0.00       | 0                | 0.00          |
| THE9D3           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 14.92626  | 100.00000    | 2.80098        |                   |                      | 0.00       | 0                | 0.00          |
| TL13             | On | 31/12/2013 | Spot Bond |        |            | 100.00000 | 38.91510  | 100.00000    | 38.82082       |                   |                      | 0.00       | 0                | 0.00          |
| TL15             | On | 29/04/2015 | Spot Bond |        |            | 100.00000 | 23.39031  | 100.00000    | 23.33853       |                   |                      | 0.00       | 0                | 3,000,000.00  |
| TL20             | On | 22/02/2020 | Spot Bond |        |            | 6.00000   | 102.35161 | 6.00000      | 102.33532      |                   |                      | 0.00       | 0                | 0.00          |
| TN17             | On | 14/11/2017 | Spot Bond |        |            | 100.00000 | 11.85908  | 100.00000    | 11.83298       |                   | 3,000,000,000,000.00 | 30,000,000 | 1,038,900,000.00 |               |
| TN20             | On | 17/09/2020 | Spot Bond |        |            | 100.00000 | 13.85755  | 100.00000    | 13.82705       |                   | 105,700,000.00       | 1,057      | 277,005,227.00   |               |
| TN23             | On | 06/11/2023 | Spot Bond |        |            | 100.00000 | 12.66626  | 100.00000    | 12.63838       |                   | 108,200,000.00       | 1,082      | 171,005,350.00   |               |
| TN25             | On | 19/08/2025 | Spot Bond |        |            | 100.00000 | 13.24216  | 100.00000    | 13.21269       |                   | 0.00                 | 0          | 168,000,000.00   |               |
| TN27             | On | 14/11/2027 | Spot Bond |        |            | 100.00000 | 10.24837  | 100.00000    | 10.22580       |                   | 3,320,000,000,000.00 | 33,200,000 | 28,600,000.00    |               |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TR30             | On | 31/12/2099 | Spot Bond |        |            | 10.00000  | 99.62592  | 10.00000     | 99.59925       |                   |            | 0.00  | 0                | 0.00          |
| TR31             | On | 31/12/2099 | Spot Bond |        |            | 9.75000   | 99.63522  | 9.75000      | 99.60921       |                   |            | 0.00  | 0                | 0.00          |
| TR32             | On | 31/12/2099 | Spot Bond |        |            | 100.00000 | 9.64497   | 100.00000    | 9.62010        |                   |            | 0.00  | 0                | 0.00          |
| TSP116           | On | 09/02/2013 | Spot Bond |        |            | 100.00000 | 67.49613  | 100.00000    | 67.36808       |                   |            | 0.00  | 0                | 0.00          |
| TSP117           | On | 23/02/2013 | Spot Bond |        |            | 100.00000 | 65.72529  | 100.00000    | 65.60060       |                   |            | 0.00  | 0                | 0.00          |
| TSP121           | On | 02/09/2012 | Spot Bond |        |            | 100.00000 | 88.59223  | 100.00000    | 88.37772       |                   |            | 0.00  | 0                | 0.00          |
| TSP124           | On | 26/07/2012 | Spot Bond |        |            | 100.00000 | 97.59358  | 100.00000    | 97.33333       |                   |            | 0.00  | 0                | 0.00          |
| TSP125           | On | 23/08/2012 | Spot Bond |        |            | 100.00000 | 90.79602  | 100.00000    | 90.57072       |                   |            | 0.00  | 0                | 0.00          |
| TSP127           | On | 10/08/2012 | Spot Bond |        |            | 100.00000 | 93.83033  | 100.00000    | 93.58974       |                   |            | 0.00  | 0                | 0.00          |
| TSP128           | On | 07/02/2013 | Spot Bond |        |            | 100.00000 | 67.75297  | 100.00000    | 67.62443       |                   |            | 0.00  | 0                | 0.00          |
| TSP129           | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 64.24445  | 100.00000    | 64.12257       |                   |            | 0.00  | 0                | 0.00          |
| TSP130           | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 79.69432  | 100.00000    | 79.52070       |                   |            | 0.00  | 0                | 0.00          |
| TSP131           | On | 03/05/2013 | Spot Bond |        |            | 100.00000 | 57.65347  | 100.00000    | 57.54409       |                   |            | 0.00  | 0                | 0.00          |
| TSP132           | On | 29/11/2012 | Spot Bond |        |            | 100.00000 | 73.00000  | 100.00000    | 72.85429       |                   |            | 0.00  | 0                | 0.00          |
| TSP133           | On | 03/01/2013 | Spot Bond |        |            | 100.00000 | 68.22430  | 100.00000    | 68.09701       |                   |            | 0.00  | 0                | 0.00          |
| TSP134           | On | 27/06/2013 | Spot Bond |        |            | 100.00000 | 51.93556  | 100.00000    | 51.83702       |                   |            | 0.00  | 0                | 0.00          |
| UG21             | On | 02/03/2021 | Spot Bond |        |            | 100.00000 | 14.55260  | 100.00000    | 14.52057       |                   |            | 0.00  | 0                | 0.00          |
| UTR02            | On | 21/11/2012 | Spot Bond |        |            | 100.00000 | 78.07810  | 100.00000    | 77.91972       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| UTR041           | On | 19/04/2014 |        |            | 100.00000 | 31.46450  | 100.00000    | 31.38744       |                   |            | 0.00               | 0                | 0.00          |
| UTR042           | On | 19/04/2016 |        |            | 100.00000 | 11.82078  | 100.00000    | 11.79183       |                   |            | 0.00               | 0                | 0.00          |
| UTR043           | On | 06/04/2015 |        |            | 100.00000 | 16.89134  | 100.00000    | 16.85042       |                   |            | 0.00               | 0                | 0.00          |
| UTR40            | On | 10/09/2017 |        |            | 100.00000 | 14.88060  | 100.00000    | 14.84785       |                   |            | 0.00               | 0                | 0.00          |
| VIP1A2           | On | 07/11/2012 |        |            | 100.00000 | 96.03239  | 100.00000    | 95.78615       |                   |            | 0.00               | 0                | 0.00          |
| VIP1A5           | On | 07/11/2013 |        |            | 100.00000 | 44.53658  | 100.00000    | 44.42868       |                   |            | 0.00               | 0                | 0.00          |
| VIP1B2           | On | 07/11/2012 |        |            | 100.00000 | 96.06195  | 100.00000    | 95.81564       |                   |            | 0.00               | 0                | 0.00          |
| VIP1B3           | On | 07/11/2013 |        |            | 100.00000 | 44.57498  | 100.00000    | 44.47149       |                   |            | 0.00               | 0                | 0.00          |
| VIP1C2           | On | 07/11/2012 |        |            | 100.00000 | 96.16838  | 100.00000    | 95.92180       |                   |            | 0.00               | 0                | 0.00          |
| VIP1C3           | On | 07/11/2013 |        |            | 100.00000 | 45.01578  | 100.00000    | 44.90673       |                   |            | 0.00               | 0                | 0.00          |
| VKE01            | On | 08/05/2015 |        |            | 100.00000 | 17.48467  | 100.00000    | 10.75783       |                   |            | 0.00               | 0                | 0.00          |
| VKE02            | On | 08/05/2016 |        |            | 100.00000 | 11.92408  | 100.00000    | 4.53846        |                   |            | 0.00               | 0                | 0.00          |
| VKE03            | On | 08/05/2017 |        |            | 100.00000 | 9.49057   | 100.00000    | 1.91466        |                   |            | 0.00               | 0                | 0.00          |
| VOD002           | On | 28/02/2013 |        |            | 100.00000 | 65.10417  | 100.00000    | 64.98066       |                   |            | 0.00               | 0                | 0.00          |
| VOD004           | On | 28/08/2012 |        |            | 100.00000 | 92.23648  | 100.00000    | 89.46078       |                   |            | 0.00               | 0                | 0.00          |
| VOYT01           | On | 09/09/2015 |        |            | 100.00000 | 11.28485  | 100.00000    | 11.26350       |                   |            | 0.00               | 0                | 0.00          |
| WS04             | On | 30/05/2016 |        |            | 100.00000 | 17.68966  | 100.00000    | 17.65072       |                   |            | 80,400,000.00      | 804              | 63,003,974.00 |
| WS05             | On | 01/08/2018 |        |            | 100.00000 | 14.76827  | 100.00000    | 14.73347       |                   |            | 190,000,000,000.00 | 1,900,000        | 43,200,000.00 |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| WSP1             | On | 28/05/2015 | Spot Bond |        |            | 100.00000 | 18.96791  | 100.00000    | 18.92615       |                   |            | 0.00  | 0                | 14,200,000.00 |
| WSP2             | On | 28/05/2017 | Spot Bond |        |            | 100.00000 | 11.81022  | 100.00000    | 11.78422       |                   |            | 0.00  | 0                | 28,000,000.00 |
| WSP3             | On | 28/05/2019 | Spot Bond |        |            | 100.00000 | 10.39635  | 100.00000    | 10.37346       |                   |            | 0.00  | 0                | 0.00          |
| WSP4             | On | 28/05/2020 | Spot Bond |        |            | 100.00000 | 10.20300  | 100.00000    | 10.18054       |                   |            | 0.00  | 0                | 0.00          |
| WSP5             | On | 28/05/2021 | Spot Bond |        |            | 100.00000 | 10.11707  | 100.00000    | 10.09480       |                   |            | 0.00  | 0                | 27,000,000.00 |
| Z006             | On | 31/08/2013 | Spot Bond |        |            | 100.00000 | 40.27026  | 100.00000    | 40.18210       |                   |            | 0.00  | 0                | 0.00          |
| Z009             | On | 30/11/2013 | Spot Bond |        |            | 100.00000 | 32.88152  | 100.00000    | 32.80874       |                   |            | 0.00  | 0                | 0.00          |
| Z014             | On | 30/06/2015 | Spot Bond |        |            | 100.00000 | 9.11427   | 100.00000    | 9.09420        |                   |            | 0.00  | 0                | 0.00          |
| Z018             | On | 31/03/2014 | Spot Bond |        |            | 100.00000 | 25.09329  | 100.00000    | 25.03776       |                   |            | 0.00  | 0                | 0.00          |
| Z019             | On | 30/06/2014 | Spot Bond |        |            | 100.00000 | 20.50710  | 100.00000    | 20.46196       |                   |            | 0.00  | 0                | 0.00          |
| Z020             | On | 19/10/2015 | Spot Bond |        |            | 100.00000 | 7.12855   | 100.00000    | 7.11277        |                   |            | 0.00  | 0                | 0.00          |
| Z025             | On | 30/11/2014 | Spot Bond |        |            | 100.00000 | 14.63796  | 100.00000    | 14.60574       |                   |            | 0.00  | 0                | 0.00          |
| Z071             | On | 01/07/2015 | Spot Bond |        |            | 100.00000 | 9.09420   | 100.00000    | 9.07419        |                   |            | 0.00  | 0                | 75,000,000.00 |
| Z083             | On | 30/09/2019 | Spot Bond |        |            | 100.00000 | 0.29037   | 100.00000    | 0.28973        |                   |            | 0.00  | 0                | 0.00          |
| ZA001            | On | 01/09/2016 | Spot Bond |        |            | 100.00000 | 5.72856   | 100.00000    | 5.71772        |                   |            | 0.00  | 0                | 0.00          |
| ZA002            | On | 16/08/2024 | Spot Bond |        |            | 100.00000 | 0.02307   | 100.00000    | 0.02302        |                   |            | 0.00  | 0                | 0.00          |
| ZA003            | On | 01/09/2016 | Spot Bond |        |            | 100.00000 | 5.72856   | 100.00000    | 5.71772        |                   |            | 0.00  | 0                | 0.00          |
| ZA004            | On | 12/10/2012 | Spot Bond |        |            | 100.00000 | 80.75221  | 100.00000    | 80.57395       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA005            | On | 12/10/2012 | Spot Bond |        |            | 100.00000 | 80.75221  | 100.00000    | 80.57395       |                   |            | 0.00  | 0                | 0.00          |
| ZA007            | On | 31/03/2015 | Spot Bond |        |            | 100.00000 | 15.34553  | 100.00000    | 15.31642       |                   |            | 0.00  | 0                | 0.00          |
| ZA008            | On | 19/03/2015 | Spot Bond |        |            | 100.00000 | 15.69925  | 100.00000    | 15.66946       |                   |            | 0.00  | 0                | 0.00          |
| ZA009            | On | 22/04/2015 | Spot Bond |        |            | 100.00000 | 14.71762  | 100.00000    | 14.68970       |                   |            | 0.00  | 0                | 0.00          |
| ZA010            | On | 22/04/2015 | Spot Bond |        |            | 100.00000 | 14.71762  | 100.00000    | 14.68970       |                   |            | 0.00  | 0                | 0.00          |
| ZA011            | On | 20/05/2015 | Spot Bond |        |            | 100.00000 | 13.95548  | 100.00000    | 13.92901       |                   |            | 0.00  | 0                | 0.00          |
| ZA012            | On | 20/05/2015 | Spot Bond |        |            | 100.00000 | 13.95548  | 100.00000    | 13.92901       |                   |            | 0.00  | 0                | 0.00          |
| ZA013            | On | 18/06/2015 | Spot Bond |        |            | 100.00000 | 13.20771  | 100.00000    | 13.18265       |                   |            | 0.00  | 0                | 0.00          |
| ZA014            | On | 18/06/2015 | Spot Bond |        |            | 100.00000 | 13.20771  | 100.00000    | 13.18265       |                   |            | 0.00  | 0                | 0.00          |
| ZA015            | On | 20/07/2015 | Spot Bond |        |            | 100.00000 | 12.42918  | 100.00000    | 12.40567       |                   |            | 0.00  | 0                | 0.00          |
| ZA016            | On | 20/07/2015 | Spot Bond |        |            | 100.00000 | 12.42918  | 100.00000    | 12.40567       |                   |            | 0.00  | 0                | 0.00          |
| ZA017            | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 11.72048  | 100.00000    | 11.69831       |                   |            | 0.00  | 0                | 0.00          |
| ZA018            | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 11.72048  | 100.00000    | 11.69831       |                   |            | 0.00  | 0                | 0.00          |
| ZA019            | On | 21/09/2015 | Spot Bond |        |            | 100.00000 | 11.03128  | 100.00000    | 11.01041       |                   |            | 0.00  | 0                | 0.00          |
| ZA020            | On | 21/09/2015 | Spot Bond |        |            | 100.00000 | 11.03128  | 100.00000    | 11.01041       |                   |            | 0.00  | 0                | 0.00          |
| ZA021            | On | 20/10/2015 | Spot Bond |        |            | 100.00000 | 10.44176  | 100.00000    | 10.42201       |                   |            | 0.00  | 0                | 0.00          |
| ZA022            | On | 18/11/2015 | Spot Bond |        |            | 100.00000 | 9.88375   | 100.00000    | 9.86505        |                   |            | 0.00  | 0                | 0.00          |
| ZA023            | On | 20/04/2016 | Spot Bond |        |            | 100.00000 | 7.38681   | 100.00000    | 7.37280        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA024            | On | 20/05/2016 | Spot Bond |        |            | 100.00000 | 6.97774   | 100.00000    | 6.96450        |                   |            | 0.00  | 0                | 0.00          |
| ZA025            | On | 21/06/2016 | Spot Bond |        |            | 100.00000 | 6.56634   | 100.00000    | 6.55388        |                   |            | 0.00  | 0                | 0.00          |
| ZA026            | On | 21/06/2016 | Spot Bond |        |            | 100.00000 | 6.56634   | 100.00000    | 6.55388        |                   |            | 0.00  | 0                | 0.00          |
| ZA027            | On | 20/07/2016 | Spot Bond |        |            | 100.00000 | 6.21319   | 100.00000    | 6.20096        |                   |            | 0.00  | 0                | 0.00          |
| ZA028            | On | 19/08/2016 | Spot Bond |        |            | 100.00000 | 5.85677   | 100.00000    | 5.84525        |                   |            | 0.00  | 0                | 0.00          |
| ZA029            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 5.49911   | 100.00000    | 5.48829        |                   |            | 0.00  | 0                | 0.00          |

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**Total for j-Bonds :** **766,178,789,809,007.00** ,**883,677,511** **106,391,899,858.00**

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**Grand Total:** **16,180,166,122,746.00** **183,793,033** **06,393,406,422.00**