



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 19/02/2013

| Contract Details   | Strike        | Call / Put              | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |   |           |
|--------------------|---------------|-------------------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|---|-----------|
| <b>Derivatives</b> |               |                         |           |           |              |                |                   |            |               |                  |               |   |           |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 8.91850   | 8.91850   | 8.91810      | 8.91810        |                   | 11.23      | 96,970,850.50 | 10,873           | 319,580.00    |   |           |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 11.00     | Call      | 0.01920      | 0.00002        | 0.01590           | 0.00002    | 0.019         | 21.21            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 11.00     | Put       | 2,081.51920  | 2.08152        | 2,081.91590       | 2.08192    | 2,081.519     | 21.21            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.20     | Call      | 0.49440      | 0.00049        | 0.47390           | 0.00047    | 0.494         | 18.25            | 0.00          | 0 | 250.00    |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.20     | Put       | 1,281.99440  | 1.28199        | 1,282.37390       | 1.28237    | 1,281.994     | 18.25            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.55     | Call      | 0.07970      | 0.00008        | 0.06780           | 0.00007    | 0.080         | 19.06            | 0.00          | 0 | 250.00    |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.55     | Put       | 1,631.57970  | 1.63158        | 1,631.96780       | 1.63197    | 1,631.580     | 19.06            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.85     | Call      | 0.02600      | 0.00003        | 0.02110           | 0.00002    | 0.026         | 20.30            | 0.00          | 0 | 250.00    |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.85     | Put       | 1,931.52600  | 1.93153        | 1,931.92110       | 1.93192    | 1,931.526     | 20.30            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 9.55      | Call      | 8.31210      | 0.00831        | 8.38820           | 0.00839    | 8.312         | 15.40            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 9.55      | Put       | 639.81210    | 0.63981        | 640.28820         | 0.64029    | 639.812       | 15.40            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 9.60      | Call      | 7.01380      | 0.00701        | 7.11110           | 0.00711    | 7.014         | 15.79            | 0.00          | 0 | 200.00    |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 9.60      | Put       | 688.51380    | 0.68851        | 689.01110         | 0.68901    | 688.514       | 15.79            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.00     | Call      | 1.38070      | 0.00138        | 1.38590           | 0.00139    | 1.381         | 17.79            | 0.00          | 0 | 21,000.00 |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.00     | Put       | 1,082.88070  | 1.08288        | 1,083.28590       | 1.08329    | 1,082.881     | 17.79            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 9.41      | Call      | 13.75690     | 0.01376        | 13.72550          | 0.01373    | 13.757        | 14.32            | 0.00          | 0 | 2,000.00  |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 9.41      | Put       | 505.25690    | 0.50526        | 505.62550         | 0.50563    | 505.257       | 14.32            | 0.00          | 0 | 0.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.45   | Call       | 11.86290  |       | 0.01186   | 11.87120     | 0.01187        | 11.863            | 14.63      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.45   | Put        | 543.36290 |       | 0.54336   | 543.77120    | 0.54377        | 543.363           | 14.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.50   | Call       | 9.90380   |       | 0.00990   | 9.95110      | 0.00995        | 9.904             | 15.02      | 0.00  | 0                | 6,500.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.50   | Put        | 591.40380 |       | 0.59140   | 591.85110    | 0.59185        | 591.404           | 15.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.30   | Call       | 21.49850  |       | 0.02150   | 21.30540     | 0.02131        | 21.498            | 13.57      | 0.00  | 0                | 10,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.30   | Put        | 402.99850 |       | 0.40300   | 403.20540    | 0.40321        | 402.998           | 13.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.32   | Call       | 19.69990  |       | 0.01970   | 19.54330     | 0.01954        | 19.700            | 13.68      | 0.00  | 0                | 2,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.32   | Put        | 421.19990 |       | 0.42120   | 421.44330    | 0.42144        | 421.200           | 13.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.35   | Call       | 17.28590  |       | 0.01729   | 17.17710     | 0.01718        | 17.286            | 13.86      | 0.00  | 0                | 6,200.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.35   | Put        | 448.78590 |       | 0.44879   | 449.07710    | 0.44908        | 448.786           | 13.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.10   | Call       | 51.43300  |       | 0.05143   | 50.68990     | 0.05069        | 51.433            | 12.40      | 0.00  | 0                | 10,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.10   | Put        | 232.93300 |       | 0.23293   | 232.58990    | 0.23259        | 232.933           | 12.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.20   | Call       | 33.30240  |       | 0.03330   | 32.87740     | 0.03288        | 33.302            | 12.98      | 0.00  | 0                | 100.00        |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.20   | Put        | 314.80240 |       | 0.31480   | 314.77740    | 0.31478        | 314.802           | 12.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.25   | Call       | 26.75680  |       | 0.02676   | 26.45850     | 0.02646        | 26.757            | 13.27      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.25   | Put        | 358.25680 |       | 0.35826   | 358.35850    | 0.35836        | 358.257           | 13.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.00   | Call       | 78.63580  |       | 0.07864   | 77.52250     | 0.07752        | 78.636            | 11.81      | 0.00  | 0                | 21,300.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.00   | Put        | 160.13580 |       | 0.16014   | 159.42250    | 0.15942        | 160.136           | 11.81      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.02   | Call       | 72.32170  |       | 0.07232   | 71.28290     | 0.07128        | 72.322            | 11.93      | 0.00  | 0                | 10,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.02   | Put        | 173.82170 |       | 0.17382   | 173.18290    | 0.17318        | 173.822           | 11.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.05   | Call       | 63.70860  |       | 0.06371   | 62.78310     | 0.06278        | 63.709            | 12.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.05   | Put        | 195.20860 |       | 0.19521   | 194.68310    | 0.19468        | 195.209           | 12.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.80   | Call       | 178.68940 |       | 0.17869   | 177.40570    | 0.17741        | 178.689           | 11.38      | 0.00  | 0                | 1,500.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.80   | Put        | 60.18940  |       | 0.06019   | 59.30570     | 0.05931        | 60.189            | 11.38      | 0.00  | 0                | 100.00        |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.85   | Call       | 146.60970 |       | 0.14661   | 145.23000    | 0.14523        | 146.610           | 11.30      | 0.00  | 0                | 1,700.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.85   | Put        | 78.10970  |       | 0.07811   | 77.13000     | 0.07713        | 78.110            | 11.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.90   | Call       | 118.01710 |       | 0.11802   | 116.57420    | 0.11657        | 118.017           | 11.23      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.90   | Put        | 99.51710  |       | 0.09952   | 98.47420     | 0.09847        | 99.517            | 11.23      | 0.00  | 0                | 6,000.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.70   | Call       | 252.25180   |       | 0.25225   | 251.20690    | 0.25121        | 252.252           | 11.53      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.70   | Put        | 33.75180    |       | 0.03375   | 33.10690     | 0.03311        | 33.752            | 11.53      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.75   | Call       | 214.01110   |       | 0.21401   | 212.84200    | 0.21284        | 214.011           | 11.46      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.75   | Put        | 45.51110    |       | 0.04551   | 44.74200     | 0.04474        | 45.511            | 11.46      | 0.00          | 0                | 6,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.77   | Call       | 199.51250   |       | 0.19951   | 198.29570    | 0.19830        | 199.513           | 11.43      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.77   | Put        | 51.01250    |       | 0.05101   | 50.19570     | 0.05020        | 51.013            | 11.43      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.50   | Call       | 426.85580   |       | 0.42686   | 426.23100    | 0.42623        | 426.856           | 11.84      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.50   | Put        | 8.35580     |       | 0.00836   | 8.13100      | 0.00813        | 8.356             | 11.84      | 0.00          | 0                | 4,376.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.60   | Call       | 335.98930   |       | 0.33599   | 335.18100    | 0.33518        | 335.989           | 11.69      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.60   | Put        | 17.48930    |       | 0.01749   | 17.08100     | 0.01708        | 17.489            | 11.69      | 0.00          | 0                | 15,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.65   | Call       | 293.04070   |       | 0.29304   | 292.11880    | 0.29212        | 293.041           | 11.61      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.65   | Put        | 24.54070    |       | 0.02454   | 24.01880     | 0.02402        | 24.541            | 11.61      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.10   | Call       | 819.10170   |       | 0.81910   | 818.62370    | 0.81862        | 819.102           | 14.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.10   | Put        | 0.60170     |       | 0.00060   | 0.52370      | 0.00052        | 0.602             | 14.02      | 0.00          | 0                | 180.00        |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.30   | Call       | 620.65440   |       | 0.62065   | 620.11140    | 0.62011        | 620.654           | 12.82      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.30   | Put        | 2.15440     |       | 0.00215   | 2.01140      | 0.00201        | 2.154             | 12.82      | 0.00          | 0                | 7,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.40   | Call       | 522.57540   |       | 0.52258   | 522.01290    | 0.52201        | 522.575           | 12.22      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.40   | Put        | 4.07540     |       | 0.00408   | 3.91290      | 0.00391        | 4.075             | 12.22      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.90   | Call       | 1,018.67940 |       | 1.01868   | 1,018.24910  | 1.01825        | 1,018.679         | 15.29      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.90   | Put        | 0.17940     |       | 0.00018   | 0.14910      | 0.00015        | 0.179             | 15.29      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.95   | Call       | 968.73900   |       | 0.96874   | 968.29910    | 0.96830        | 968.739           | 14.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.95   | Put        | 0.23900     |       | 0.00024   | 0.19910      | 0.00020        | 0.239             | 14.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.00   | Call       | 918.81940   |       | 0.91882   | 918.36680    | 0.91837        | 918.819           | 14.62      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.00   | Put        | 0.31940     |       | 0.00032   | 0.26680      | 0.00027        | 0.319             | 14.62      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.15   | Call       | 1,768.50320 |       | 1.76850   | 1,768.10270  | 1.76810        | 1,768.503         | 20.34      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.15   | Put        | 0.00320     |       | 0.00000   | 0.00270      | 0.00000        | 0.003             | 20.34      | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future |        |            | 9.02500     |       | 9.02500   | 9.02440      | 9.02440        |                   | 12.74      | 13,555,550.00 | 1,502            | 83,125.00     |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 10.00  | Call       | 61.83550    |       | 0.06184   | 61.70680     | 0.06171        | 61.836            | 16.71      | 0.00          | 0                | 5,000.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 10.00  | Put        | 1,036.83550 |       | 1.03684   | 1,037.30680  | 1.03731        | 1,036.836         | 16.71      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 10.85  | Call       | 24.84960    |       | 0.02485   | 25.01790     | 0.02502        | 24.850            | 20.24      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 10.85  | Put        | 1,849.84960 |       | 1.84985   | 1,850.61790  | 1.85062        | 1,849.850         | 20.24      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 11.00  | Call       | 21.42200    |       | 0.02142   | 21.57270     | 0.02157        | 21.422            | 20.78      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 11.00  | Put        | 1,996.42200 |       | 1.99642   | 1,997.17270  | 1.99717        | 1,996.422         | 20.78      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.40   | Call       | 143.22060   |       | 0.14322   | 141.95890    | 0.14196        | 143.221           | 14.23      |  | 0.00  | 0                | 300.00        |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.40   | Put        | 518.22060   |       | 0.51822   | 517.55890    | 0.51756        | 518.221           | 14.23      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.70   | Call       | 92.22500    |       | 0.09223   | 91.68370     | 0.09168        | 92.225            | 15.45      |  | 0.00  | 0                | 300.00        |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.70   | Put        | 767.22500   |       | 0.76722   | 767.28370    | 0.76728        | 767.225           | 15.45      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.85   | Call       | 75.12050    |       | 0.07512   | 74.84150     | 0.07484        | 75.121            | 16.08      |  | 0.00  | 0                | 500.00        |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.85   | Put        | 900.12050   |       | 0.90012   | 900.44150    | 0.90044        | 900.121           | 16.08      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.10   | Call       | 230.21350   |       | 0.23021   | 227.93320    | 0.22793        | 230.213           | 13.11      |  | 0.00  | 0                | 10,000.00     |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.10   | Put        | 305.21350   |       | 0.30521   | 303.53320    | 0.30353        | 305.213           | 13.11      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.20   | Call       | 196.38360   |       | 0.19638   | 194.44320    | 0.19444        | 196.384           | 13.48      |  | 0.00  | 0                | 10,000.00     |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.20   | Put        | 371.38360   |       | 0.37138   | 370.04320    | 0.37004        | 371.384           | 13.48      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.30   | Call       | 167.60600   |       | 0.16761   | 166.00970    | 0.16601        | 167.606           | 13.86      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.30   | Put        | 442.60600   |       | 0.44261   | 441.60970    | 0.44161        | 442.606           | 13.86      |  | 0.00  | 0                | 300.00        |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.75   | Call       | 407.86060   |       | 0.40786   | 404.94620    | 0.40495        | 407.861           | 12.38      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.75   | Put        | 132.86060   |       | 0.13286   | 130.54620    | 0.13055        | 132.861           | 12.38      |  | 0.00  | 0                | 500.00        |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.76   | Call       | 401.55920   |       | 0.40156   | 398.64760    | 0.39865        | 401.559           | 12.39      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.76   | Put        | 136.55920   |       | 0.13656   | 134.24760    | 0.13425        | 136.559           | 12.39      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.00   | Call       | 269.76410   |       | 0.26976   | 267.18010    | 0.26718        | 269.764           | 12.74      |  | 0.00  | 0                | 2,500.00      |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.00   | Put        | 244.76410   |       | 0.24476   | 242.78010    | 0.24278        | 244.764           | 12.74      |  | 0.00  | 0                | 3,400.00      |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.60   | Call       | 509.98670   |       | 0.50999   | 507.14750    | 0.50715        | 509.987           | 12.16      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.60   | Put        | 84.98670    |       | 0.08499   | 82.74750     | 0.08275        | 84.987            | 12.16      |  | 0.00  | 0                | 10,000.00     |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.70   | Call       | 440.33070   |       | 0.44033   | 437.41710    | 0.43742        | 440.331           | 12.31      |  | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.70   | Put        | 115.33070   |       | 0.11533   | 113.01710    | 0.11302        | 115.331           | 12.31      |  | 0.00  | 0                | 10,000.00     |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.74   | Call       | 414.22640   |       | 0.41423   | 411.31030    | 0.41131        | 414.226           | 12.37      |  | 0.00  | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.74   | Put        | 129.22640   |       | 0.12923   | 126.91030    | 0.12691        | 129.226           | 12.37      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 7.20   | Call       | 1,826.16460 |       | 1.82616   | 1,825.54470  | 1.82554        | 1,826.165         | 15.70      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 7.20   | Put        | 1.16460     |       | 0.00116   | 1.14470      | 0.00114        | 1.165             | 15.70      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.50   | Call       | 587.84870   |       | 0.58785   | 585.23590    | 0.58524        | 587.849           | 12.19      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.50   | Put        | 62.84870    |       | 0.06285   | 60.83590     | 0.06084        | 62.849            | 12.19      | 62,848.70  | 1,000            | 1,000.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future |        |            | 9.13820     |       | 9.13820   | 9.13690      | 9.13690        |                   | 13.80      | 438,633.60 | 48               | 26,507.00     |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.66   | Call       | 224.45090   |       | 0.22445   | 222.46080    | 0.22246        | 224.451           | 15.40      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.66   | Put        | 746.25090   |       | 0.74625   | 745.56080    | 0.74556        | 746.251           | 15.40      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.90   | Call       | 179.61110   |       | 0.17961   | 178.29430    | 0.17829        | 179.611           | 16.18      | 0.00       | 0                | 200.00        |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.90   | Put        | 941.41110   |       | 0.94141   | 941.39430    | 0.94139        | 941.411           | 16.18      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 10.20  | Call       | 138.20660   |       | 0.13821   | 137.51340    | 0.13751        | 138.207           | 17.14      | 0.00       | 0                | 500.00        |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 10.20  | Put        | 1,200.00660 |       | 1.20001   | 1,200.61340  | 1.20061        | 1,200.007         | 17.14      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.40   | Call       | 290.21600   |       | 0.29022   | 287.26370    | 0.28726        | 290.216           | 14.58      | 0.00       | 0                | 200.00        |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.40   | Put        | 552.01600   |       | 0.55202   | 550.36370    | 0.55036        | 552.016           | 14.58      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.64   | Call       | 228.78400   |       | 0.22878   | 226.73440    | 0.22673        | 228.784           | 15.34      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.64   | Put        | 730.58400   |       | 0.73058   | 729.83440    | 0.72983        | 730.584           | 15.34      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.65   | Call       | 226.60610   |       | 0.22661   | 224.58500    | 0.22459        | 226.606           | 15.37      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.65   | Put        | 738.40610   |       | 0.73841   | 737.68500    | 0.73769        | 738.406           | 15.37      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 7.30   | Call       | 1,848.60140 |       | 1.84860   | 1,846.56250  | 1.84656        | 1,848.601         | 15.56      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 7.30   | Put        | 10.40140    |       | 0.01040   | 9.66250      | 0.00966        | 10.401            | 15.56      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 8.75   | Call       | 574.55230   |       | 0.57455   | 569.56440    | 0.56956        | 574.552           | 12.84      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 8.75   | Put        | 186.35230   |       | 0.18635   | 182.66440    | 0.18266        | 186.352           | 12.84      | 0.00       | 0                | 500.00        |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.35   | Call       | 305.31890   |       | 0.30532   | 302.16870    | 0.30217        | 305.319           | 14.43      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.35   | Put        | 517.11890   |       | 0.51712   | 515.26870    | 0.51527        | 517.119           | 14.43      | 0.00       | 0                | 200.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future |        |            | 9.24430     |       | 9.24430   | 9.24170      | 9.24170        |                   | 14.50      | 268,084.70 | 29               | 11,672.00     |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 11.00  | Call       | 145.41680   |       | 0.14542   | 145.90350    | 0.14590        | 145.417           | 19.26      | 0.00       | 0                | 100.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 11.00  | Put        | 1,901.11680 |       | 1.90112   | 1,904.20350  | 1.90420        | 1,901.117         | 19.26      | 0.00       | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.20   | Call       | 499.15050   |       | 0.49915   | 496.52420    | 0.49652        | 499.151           | 14.37      | 0.00       | 0                | 100.00        |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.20   | Put        | 454.85050   |       | 0.45485   | 454.82420    | 0.45482        | 454.851           | 14.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.69   | Call       | 340.37670   |       | 0.34038   | 339.16430    | 0.33916        | 340.377           | 15.69      | 0.00  | 0                | 750.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.69   | Put        | 786.07670   |       | 0.78608   | 787.46430    | 0.78746        | 786.077           | 15.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.27  | Call       | 226.58350   |       | 0.22658   | 226.42680    | 0.22643        | 226.583           | 17.30      | 0.00  | 0                | 750.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.27  | Put        | 1,252.28350 |       | 1.25228   | 1,254.72680  | 1.25473        | 1,252.284         | 17.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.98   | Call       | 598.21980   |       | 0.59822   | 594.84390    | 0.59484        | 598.220           | 13.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.98   | Put        | 331.81980   |       | 0.33182   | 331.04390    | 0.33104        | 331.820           | 13.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.00   | Call       | 587.52660   |       | 0.58753   | 584.22140    | 0.58422        | 587.527           | 13.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.00   | Put        | 343.22660   |       | 0.34323   | 342.52140    | 0.34252        | 343.227           | 13.87      | 0.00  | 0                | 750.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.03   | Call       | 574.29540   |       | 0.57430   | 571.08220    | 0.57108        | 574.295           | 13.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.03   | Put        | 357.89540   |       | 0.35790   | 357.28220    | 0.35728        | 357.895           | 13.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.75   | Call       | 723.09530   |       | 0.72310   | 719.14250    | 0.71914        | 723.095           | 13.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.75   | Put        | 228.79530   |       | 0.22880   | 227.44250    | 0.22744        | 228.795           | 13.34      | 0.00  | 0                | 750.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.90   | Call       | 637.46980   |       | 0.63747   | 633.85840    | 0.63386        | 637.470           | 13.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.90   | Put        | 293.16980   |       | 0.29317   | 292.15840    | 0.29216        | 293.170           | 13.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.93   | Call       | 623.13080   |       | 0.62313   | 619.60270    | 0.61960        | 623.131           | 13.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.93   | Put        | 306.73080   |       | 0.30673   | 305.80270    | 0.30580        | 306.731           | 13.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 7.40   | Call       | 1,867.96100 |       | 1.86796   | 1,864.72580  | 1.86473        | 1,867.961         | 15.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 7.40   | Put        | 23.66100    |       | 0.02366   | 23.02580     | 0.02303        | 23.661            | 15.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.00   | Call       | 1,310.01350 |       | 1.31001   | 1,306.17910  | 1.30618        | 1,310.014         | 13.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.00   | Put        | 65.71350    |       | 0.06571   | 64.47910     | 0.06448        | 65.714            | 13.85      | 0.00  | 0                | 100.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future |        |            | 9.46170     |       | 9.46170   | 9.45850      | 9.45850        |                   | 15.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.55   | Call       | 1,222.98840 |       | 1.22299   | 1,219.01750  | 1.21902        | 1,222.988         | 13.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.55   | Put        | 311.28840   |       | 0.31129   | 310.51750    | 0.31052        | 311.288           | 13.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.60   | Call       | 724.78310   |       | 0.72478   | 722.67830    | 0.72268        | 724.783           | 15.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.60   | Put        | 863.08310   |       | 0.86308   | 864.17830    | 0.86418        | 863.083           | 15.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.00   | Call       | 1,635.85270 |       | 1.63585   | 1,631.89120  | 1.63189        | 1,635.853         | 14.23      | 0.00  | 0                | 200.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.00   | Put        | 174.15270   |       | 0.17415   | 173.39120    | 0.17339        | 174.153           | 14.23      | 0.00  | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM          | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|----------|------------------|---------------|
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.45   | Call       | 1,291.21800  |       | 1.29122   | 1,287.19700  | 1.28720        | 1,291.218         | 13.90      | 0.00     | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.45   | Put        | 279.51800    |       | 0.27952   | 278.69700    | 0.27870        | 279.518           | 13.90      | 0.00     | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.50   | Call       | 1,255.26840  |       | 1.25527   | 1,251.24760  | 1.25125        | 1,255.268         | 13.87      | 0.00     | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.50   | Put        | 293.56840    |       | 0.29357   | 292.74760    | 0.29275        | 293.568           | 13.87      | 0.00     | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future |        |            | 10.20690     |       | 10.20690  | 10.20740     | 10.20740       |                   | 17.26      | 0.00     | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.15   | Call       | 1,609.74430  |       | 1.60974   | 1,590.71820  | 1.59072        | 1,609.744         | 15.38      | 0.00     | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.15   | Put        | 552.84430    |       | 0.55284   | 533.31820    | 0.53332        | 552.844           | 15.38      | 0.00     | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.20   | Call       | 1,581.28420  |       | 1.58128   | 1,562.00990  | 1.56201        | 1,581.284         | 15.42      | 0.00     | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.20   | Put        | 574.38420    |       | 0.57438   | 554.60990    | 0.55461        | 574.384           | 15.42      | 0.00     | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.25   | Call       | 1,557.38280  |       | 1.55738   | 1,537.95520  | 1.53796        | 1,557.383         | 15.52      | 0.00     | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.25   | Put        | 600.48280    |       | 0.60048   | 580.55520    | 0.58056        | 600.483           | 15.52      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future |        |            | 8.91850      |       | 8.91850   | 8.91810      | 8.91810        |                   | 11.23      | 8,918.50 | 1                | 1,396.00      |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.69   | Call       | 26,022.13050 |       | 0.26022   | 25,919.75500 | 0.25920        | 26,022.130        | 11.55      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.69   | Put        | 3,172.13050  |       | 0.03172   | 3,109.75500  | 0.03110        | 3,172.130         | 11.55      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.74   | Call       | 22,143.98820 |       | 0.22144   | 22,029.24040 | 0.22029        | 22,143.988        | 11.47      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.74   | Put        | 4,293.98820  |       | 0.04294   | 4,219.24040  | 0.04219        | 4,293.988         | 11.47      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.75   | Call       | 21,401.35050 |       | 0.21401   | 21,284.19550 | 0.21284        | 21,401.350        | 11.46      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.75   | Put        | 4,551.35050  |       | 0.04551   | 4,474.19550  | 0.04474        | 4,551.350         | 11.46      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.76   | Call       | 20,670.48270 |       | 0.20670   | 20,550.87690 | 0.20551        | 20,670.483        | 11.44      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.76   | Put        | 4,820.48270  |       | 0.04820   | 4,740.87690  | 0.04741        | 4,820.483         | 11.44      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 9.02   | Call       | 7,231.89320  |       | 0.07232   | 7,128.28630  | 0.07128        | 7,231.893         | 11.93      | 0.00     | 0                | 97.00         |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 9.02   | Put        | 17,381.89320 |       | 0.17382   | 17,318.28630 | 0.17318        | 17,381.893        | 11.93      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future |        |            | 9.02500      |       | 9.02500   | 9.02440      | 9.02440        |                   | 12.74      | 0.00     | 0                | 10.00         |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.75   | Call       | 40,786.05550 |       | 0.40786   | 40,494.62140 | 0.40495        | 40,786.055        | 12.38      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.75   | Put        | 13,286.05550 |       | 0.13286   | 13,054.62140 | 0.13055        | 13,286.056        | 12.38      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.76   | Call       | 40,155.91610 |       | 0.40156   | 39,864.75740 | 0.39865        | 40,155.916        | 12.39      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.76   | Put        | 13,655.91610 |       | 0.13656   | 13,424.75740 | 0.13425        | 13,655.916        | 12.39      | 0.00     | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.74   | Call       | 41,422.64020 |       | 0.41423   | 41,131.02690 | 0.41131        | 41,422.640        | 12.37      | 0.00     | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM          | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value         | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|--|---------------|------------------|---------------|
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.74   | Put        | 12,922.64020 |       | 0.12923   | 12,691.02690 | 0.12691        | 12,922.640        | 12.37      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 16/09/2013 | Foreign Exchange Future |        |            | 9.13820      |       | 9.13820   | 9.13690      | 9.13690        |                   | 13.80      |  | 0.00          | 0                | 2.00          |
| \$ / R MAXI      | On 16/09/2013 | Foreign Exchange Future | 8.90   | Call       | 49,078.56070 |       | 0.49079   | 48,607.17610 | 0.48607        | 49,078.561        | 13.20      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 16/09/2013 | Foreign Exchange Future | 8.90   | Put        | 25,258.56070 |       | 0.25259   | 24,917.17610 | 0.24917        | 25,258.561        | 13.20      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 16/09/2013 | Foreign Exchange Future | 8.91   | Call       | 48,559.32140 |       | 0.48559   | 48,090.68670 | 0.48091        | 48,559.321        | 13.22      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 16/09/2013 | Foreign Exchange Future | 8.91   | Put        | 25,739.32140 |       | 0.25739   | 25,400.68670 | 0.25401        | 25,739.321        | 13.22      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 16/09/2013 | Foreign Exchange Future | 8.89   | Call       | 49,602.37990 |       | 0.49602   | 49,128.58800 | 0.49129        | 49,602.380        | 13.17      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 16/09/2013 | Foreign Exchange Future | 8.89   | Put        | 24,782.37990 |       | 0.24782   | 24,438.58800 | 0.24439        | 24,782.380        | 13.17      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future |        |            | 13.80500     |       | 13.80500  | 13.80420     | 13.80420       |                   | 9.04       |  | 19,823,980.00 | 1,436            | 9,721.00      |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.34  | Call       | 490.31800    |       | 0.49032   | 489.96190    | 0.48996        | 490.318           | 10.98      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.34  | Put        | 25.31800     |       | 0.02532   | 25.76190     | 0.02576        | 25.318            | 10.98      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.35  | Call       | 481.30280    |       | 0.48130   | 480.97000    | 0.48097        | 481.303           | 10.94      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.35  | Put        | 26.30280     |       | 0.02630   | 26.77000     | 0.02677        | 26.303            | 10.94      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.36  | Call       | 472.32360    |       | 0.47232   | 472.01660    | 0.47202        | 472.324           | 10.90      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.36  | Put        | 27.32360     |       | 0.02732   | 27.81660     | 0.02782        | 27.324            | 10.90      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 14.40  | Call       | 19.18140     |       | 0.01918   | 19.58120     | 0.01958        | 19.181            | 11.68      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 14.40  | Put        | 614.18140    |       | 0.61418   | 615.38120    | 0.61538        | 614.181           | 11.68      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.53  | Call       | 326.67510    |       | 0.32668   | 326.91970    | 0.32692        | 326.675           | 10.18      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.53  | Put        | 51.67510     |       | 0.05168   | 52.71970     | 0.05272        | 51.675            | 10.18      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.70  | Call       | 199.90050    |       | 0.19990   | 200.86740    | 0.20087        | 199.900           | 9.47       |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.70  | Put        | 94.90050     |       | 0.09490   | 96.66740     | 0.09667        | 94.900            | 9.47       |  | 0.00          | 0                | 200.00        |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.90  | Call       | 100.03620    |       | 0.10004   | 101.32750    | 0.10133        | 100.036           | 9.48       |  | 0.00          | 0                | 200.00        |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.90  | Put        | 195.03620    |       | 0.19504   | 197.12750    | 0.19713        | 195.036           | 9.48       |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future |        |            | 13.96290     |       | 13.96290  | 13.96150     | 13.96150       |                   | 10.78      |  | 0.00          | 0                | 2,769.00      |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.80  | Call       | 119.09400    |       | 0.11909   | 125.67410    | 0.12567        | 119.094           | 12.68      |  | 0.00          | 0                | 200.00        |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.80  | Put        | 956.19400    |       | 0.95619   | 964.17410    | 0.96417        | 956.194           | 12.68      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 15.30  | Call       | 60.67250     |       | 0.06067   | 65.26870     | 0.06527        | 60.673            | 13.46      |  | 0.00          | 0                | 200.00        |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 15.30  | Put        | 1,397.77250  |       | 1.39777   | 1,403.76870  | 1.40377        | 1,397.773         | 13.46      |  | 0.00          | 0                | 0.00          |



| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.34  | Call       | 212.41000   |       | 0.21241   | 221.36350    | 0.22136        | 212.410           | 11.71      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.34  | Put        | 589.51000   |       | 0.58951   | 599.86350    | 0.59986        | 589.510           | 11.71      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.40  | Call       | 197.33630   |       | 0.19734   | 205.96000    | 0.20596        | 197.336           | 11.85      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.40  | Put        | 634.43630   |       | 0.63444   | 644.46000    | 0.64446        | 634.436           | 11.85      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.65  | Call       | 145.71370   |       | 0.14571   | 152.88360    | 0.15288        | 145.714           | 12.45      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.65  | Put        | 832.81370   |       | 0.83281   | 841.38360    | 0.84138        | 832.814           | 12.45      | 0.00  | 0                | 200.00        |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.79  | Call       | 422.55120   |       | 0.42255   | 433.01930    | 0.43302        | 422.551           | 10.59      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.79  | Put        | 249.65120   |       | 0.24965   | 261.51930    | 0.26152        | 249.651           | 10.59      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.80  | Call       | 417.22050   |       | 0.41722   | 427.70080    | 0.42770        | 417.221           | 10.60      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.80  | Put        | 254.32050   |       | 0.25432   | 266.20080    | 0.26620        | 254.320           | 10.60      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.81  | Call       | 411.93980   |       | 0.41194   | 422.43040    | 0.42243        | 411.940           | 10.61      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.81  | Put        | 259.03980   |       | 0.25904   | 270.93040    | 0.27093        | 259.040           | 10.61      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 12.00  | Call       | 1,977.20590 |       | 1.97721   | 1,976.92250  | 1.97692        | 1,977.206         | 14.77      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 12.00  | Put        | 14.30590    |       | 0.01431   | 15.42250     | 0.01542        | 14.306            | 14.77      | 0.00  | 0                | 699.00        |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.00  | Call       | 1,014.05190 |       | 1.01405   | 1,018.16040  | 1.01816        | 1,014.052         | 11.02      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.00  | Put        | 51.15190    |       | 0.05115   | 56.66040     | 0.05666        | 51.152            | 11.02      | 0.00  | 0                | 699.00        |
| £ / R            | On 16/09/2013 | Foreign Exchange Future |        |            | 14.13230    |       | 14.13230  | 14.12930     | 14.12930       |                   | 11.64      | 0.00  | 0                | 500.00        |
| £ / R            | On 16/09/2013 | Foreign Exchange Future | 14.75  | Call       | 307.62500   |       | 0.30762   | 311.54920    | 0.31155        | 307.625           | 12.93      | 0.00  | 0                | 0.00          |
| £ / R            | On 16/09/2013 | Foreign Exchange Future | 14.75  | Put        | 925.32500   |       | 0.92532   | 932.24920    | 0.93225        | 925.325           | 12.93      | 0.00  | 0                | 0.00          |
| £ / R            | On 16/09/2013 | Foreign Exchange Future | 14.76  | Call       | 305.28430   |       | 0.30528   | 309.20520    | 0.30921        | 305.284           | 12.95      | 0.00  | 0                | 0.00          |
| £ / R            | On 16/09/2013 | Foreign Exchange Future | 14.76  | Put        | 932.98430   |       | 0.93298   | 939.90520    | 0.93991        | 932.984           | 12.95      | 0.00  | 0                | 0.00          |
| £ / R            | On 16/09/2013 | Foreign Exchange Future | 14.74  | Call       | 309.98630   |       | 0.30999   | 313.91350    | 0.31391        | 309.986           | 12.91      | 0.00  | 0                | 0.00          |
| £ / R            | On 16/09/2013 | Foreign Exchange Future | 14.74  | Put        | 917.68630   |       | 0.91769   | 924.61350    | 0.92461        | 917.686           | 12.91      | 0.00  | 0                | 0.00          |
| £ / R            | On 13/12/2013 | Foreign Exchange Future |        |            | 14.29200    |       | 14.29200  | 14.28670     | 14.28670       |                   | 12.20      | 0.00  | 0                | 0.00          |
| £ / R            | On 13/12/2013 | Foreign Exchange Future | 14.90  | Call       | 433.42620   |       | 0.43343   | 441.25850    | 0.44126        | 433.426           | 13.25      | 0.00  | 0                | 0.00          |
| £ / R            | On 13/12/2013 | Foreign Exchange Future | 14.90  | Put        | 1,041.42620 |       | 1.04143   | 1,054.55850  | 1.05456        | 1,041.426         | 13.25      | 0.00  | 0                | 0.00          |
| £ / R            | On 13/12/2013 | Foreign Exchange Future | 14.91  | Call       | 430.88810   |       | 0.43089   | 438.71270    | 0.43871        | 430.888           | 13.27      | 0.00  | 0                | 0.00          |
| £ / R            | On 13/12/2013 | Foreign Exchange Future | 14.91  | Put        | 1,048.88810 |       | 1.04889   | 1,062.01270  | 1.06201        | 1,048.888         | 13.27      | 0.00  | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| £ / R            | On 13/12/2013 | Foreign Exchange Future | 14.89  | Call       | 435.98710   |       | 0.43599   | 443.82190    | 0.44382        | 435.987           | 13.23      | 0.00         | 0                | 0.00          |
| £ / R            | On 13/12/2013 | Foreign Exchange Future | 14.89  | Put        | 1,033.98710 |       | 1.03399   | 1,047.12190  | 1.04712        | 1,033.987         | 13.23      | 0.00         | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future |        |            | 0.09530     |       | 0.09530   | 0.09490      | 0.09490        |                   | 19.64      | 2,382.50     | 25               | 24,061.00     |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.09   | Call       | 561.34040   |       | 0.00561   | 528.16200    | 0.00528        | 561.340           | 18.81      | 0.00         | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.09   | Put        | 31.34040    |       | 0.00031   | 38.16200     | 0.00038        | 31.340            | 18.81      | 0.00         | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.10   | Call       | 52.23510    |       | 0.00052   | 47.24120     | 0.00047        | 52.235            | 19.64      | 0.00         | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.10   | Put        | 522.23510   |       | 0.00522   | 557.24120    | 0.00557        | 522.235           | 19.64      | 0.00         | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.11   | Call       | 1.74530     |       | 0.00002   | 1.61020      | 0.00002        | 1.745             | 22.10      | 0.00         | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.11   | Put        | 1,471.74530 |       | 0.01472   | 1,511.61020  | 0.01512        | 1,471.745         | 22.10      | 0.00         | 0                | 0.00          |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future |        |            | 0.09640     |       | 0.09640   | 0.09610      | 0.09610        |                   | 18.57      | 2,410.00     | 25               | 13,618.00     |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future | 0.09   | Call       | 777.74030   |       | 0.00778   | 756.97410    | 0.00757        | 777.740           | 17.92      | 0.00         | 0                | 0.00          |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future | 0.09   | Put        | 137.74030   |       | 0.00138   | 146.97410    | 0.00147        | 137.740           | 17.92      | 0.00         | 0                | 0.00          |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future | 0.10   | Call       | 253.05270   |       | 0.00253   | 245.64340    | 0.00246        | 253.053           | 18.57      | 0.00         | 0                | 0.00          |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future | 0.10   | Put        | 613.05270   |       | 0.00613   | 635.64340    | 0.00636        | 613.053           | 18.57      | 0.00         | 0                | 0.00          |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future | 0.11   | Call       | 74.24480    |       | 0.00074   | 72.49980     | 0.00072        | 74.245            | 20.52      | 0.00         | 0                | 0.00          |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future | 0.11   | Put        | 1,434.24480 |       | 0.01434   | 1,462.49980  | 0.01462        | 1,434.245         | 20.52      | 0.00         | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future |        |            | 11.92300    |       | 11.92300  | 11.90130     | 11.90130       |                   | 11.57      | 7,428,029.00 | 623              | 33,833.00     |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 11.00  | Call       | 925.63720   |       | 0.92564   | 903.92520    | 0.90393        | 925.637           | 13.95      | 0.00         | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 11.00  | Put        | 2.63720     |       | 0.00264   | 2.62520      | 0.00263        | 2.637             | 13.95      | 0.00         | 0                | 1,250.00      |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 11.01  | Call       | 915.72260   |       | 0.91572   | 894.01170    | 0.89401        | 915.723           | 13.88      | 0.00         | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 11.01  | Put        | 2.72260     |       | 0.00272   | 2.71170      | 0.00271        | 2.723             | 13.88      | 0.00         | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 12.64  | Call       | 12.87180    |       | 0.01287   | 11.14970     | 0.01115        | 12.872            | 14.05      | 0.00         | 0                | 27,600.00     |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 12.64  | Put        | 729.87180   |       | 0.72987   | 749.84970    | 0.74985        | 729.872           | 14.05      | 0.00         | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 10.97  | Call       | 955.39870   |       | 0.95540   | 933.68390    | 0.93368        | 955.399           | 14.17      | 0.00         | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 10.97  | Put        | 2.39870     |       | 0.00240   | 2.38390      | 0.00238        | 2.399             | 14.17      | 0.00         | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 10.99  | Call       | 935.55490   |       | 0.93555   | 913.84180    | 0.91384        | 935.555           | 14.03      | 0.00         | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 10.99  | Put        | 2.55490     |       | 0.00255   | 2.54180      | 0.00254        | 2.555             | 14.03      | 0.00         | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| € / R            | On 14/06/2013 | Foreign Exchange Future |        |            | 12.07290    |       | 12.07290  | 12.05050     | 12.05050       |                   | 12.62      | 6,724,605.30 | 557              | 33,594.00     |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.80  | Call       | 482.42190   |       | 0.48242   | 467.77620    | 0.46778        | 482.422           | 12.28      | 0.00         | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.80  | Put        | 209.52190   |       | 0.20952   | 217.27620    | 0.21728        | 209.522           | 12.28      | 0.00         | 0                | 600.00        |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 12.50  | Call       | 198.70470   |       | 0.19870   | 191.14440    | 0.19114        | 198.705           | 13.60      | 0.00         | 0                | 600.00        |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 12.50  | Put        | 625.80470   |       | 0.62580   | 640.64440    | 0.64064        | 625.805           | 13.60      | 0.00         | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.24  | Call       | 892.30230   |       | 0.89230   | 873.33790    | 0.87334        | 892.302           | 12.09      | 0.00         | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.24  | Put        | 59.40230    |       | 0.05940   | 62.83790     | 0.06284        | 59.402            | 12.09      | 0.00         | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.25  | Call       | 883.76660   |       | 0.88377   | 864.83310    | 0.86483        | 883.767           | 12.08      | 0.00         | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.25  | Put        | 60.86660    |       | 0.06087   | 64.33310     | 0.06433        | 60.867            | 12.08      | 0.00         | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.26  | Call       | 875.26150   |       | 0.87526   | 856.35720    | 0.85636        | 875.261           | 12.08      | 0.00         | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.26  | Put        | 62.36150    |       | 0.06236   | 65.85720     | 0.06586        | 62.361            | 12.08      | 0.00         | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future |        |            | 12.23150    |       | 12.23150  | 12.20780     | 12.20780       |                   | 13.13      | 8,562,050.00 | 700              | 14,470.00     |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.35  | Call       | 440.55700   |       | 0.44056   | 431.19760    | 0.43120        | 440.557           | 13.42      | 0.00         | 0                | 200.00        |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.35  | Put        | 559.05700   |       | 0.55906   | 573.39760    | 0.57340        | 559.057           | 13.42      | 0.00         | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.85  | Call       | 290.32210   |       | 0.29032   | 284.73800    | 0.28474        | 290.322           | 14.40      | 0.00         | 0                | 200.00        |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.85  | Put        | 908.82210   |       | 0.90882   | 926.93800    | 0.92694        | 908.822           | 14.40      | 0.00         | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.00  | Call       | 595.26750   |       | 0.59527   | 582.51930    | 0.58252        | 595.268           | 12.87      | 0.00         | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.00  | Put        | 363.76750   |       | 0.36377   | 374.71930    | 0.37472        | 363.768           | 12.87      | 0.00         | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.01  | Call       | 590.15750   |       | 0.59016   | 577.51450    | 0.57751        | 590.158           | 12.88      | 0.00         | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.01  | Put        | 368.65750   |       | 0.36866   | 379.71450    | 0.37971        | 368.658           | 12.88      | 0.00         | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.25  | Call       | 479.19060   |       | 0.47919   | 468.92710    | 0.46893        | 479.191           | 13.22      | 0.00         | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.25  | Put        | 497.69060   |       | 0.49769   | 511.12710    | 0.51113        | 497.691           | 13.22      | 0.00         | 0                | 200.00        |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 11.99  | Call       | 600.41320   |       | 0.60041   | 587.56330    | 0.58756        | 600.413           | 12.86      | 0.00         | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 11.99  | Put        | 358.91320   |       | 0.35891   | 369.76330    | 0.36976        | 358.913           | 12.86      | 0.00         | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future |        |            | 12.38040    |       | 12.38040  | 12.35490     | 12.35490       |                   | 13.79      | 0.00         | 0                | 460.00        |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.20  | Call       | 1,325.35780 |       | 1.32536   | 1,305.37500  | 1.30537        | 1,325.358         | 12.81      | 0.00         | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.20  | Put        | 144.95780   |       | 0.14496   | 150.47500    | 0.15047        | 144.958           | 12.81      | 0.00         | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.44  | Call       | 1,141.46990 |       | 1.14147   | 1,122.56080  | 1.12256        | 1,141.470         | 12.85      | 0.00         | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.44  | Put        | 204.06990   |       | 0.20407   | 210.66080    | 0.21066        | 204.070           | 12.85      | 0.00          | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.49  | Call       | 1,105.45230 |       | 1.10545   | 1,086.76970  | 1.08677        | 1,105.452         | 12.86      | 0.00          | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.49  | Put        | 218.05230   |       | 0.21805   | 224.86970    | 0.22487        | 218.052           | 12.86      | 0.00          | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.54  | Call       | 1,070.08170 |       | 1.07008   | 1,051.62310  | 1.05162        | 1,070.082         | 12.87      | 0.00          | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.54  | Put        | 232.68170   |       | 0.23268   | 239.72310    | 0.23972        | 232.682           | 12.87      | 0.00          | 0                | 0.00          |
| 2025             | On 02/05/2013 | Bond Future             |        |            | 113.96180   |       | 113.96180 | 113.96395    | 113.96395      |                   |            | 0.00          | 0                | 0.00          |
| 2025             | On 02/05/2013 | Bond Future             | 113.41 | Call       | 548.13000   |       | 0.54813   | 550.28000    | 0.55028        | 548.130           |            | 0.00          | 0                | 0.00          |
| 2025             | On 02/05/2013 | Bond Future             | 113.41 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2038             | On 02/05/2013 | Bond Future             |        |            | 112.75970   |       | 112.75970 | 112.75970    | 112.75970      |                   |            | 0.00          | 0                | 0.00          |
| 2038             | On 02/05/2013 | Bond Future             | 111.60 | Call       | 1,155.22000 |       | 1.15522   | 1,155.22000  | 1.15522        | 1,155.220         |            | 0.00          | 0                | 0.00          |
| 2038             | On 02/05/2013 | Bond Future             | 111.60 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2050             | On 02/05/2013 | Bond Future             |        |            | 119.65902   |       | 119.65902 | 119.65872    | 119.65872      |                   |            | 0.00          | 0                | 122.00        |
| 2050             | On 02/05/2013 | Bond Future             | 117.60 | Call       | 2,061.20000 |       | 2.06120   | 2,060.90000  | 2.06090        | 2,061.200         |            | 0.00          | 0                | 0.00          |
| 2050             | On 02/05/2013 | Bond Future             | 117.60 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| AIR03/R157       | On 09/03/2016 | Price Contribution      |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 02/05/2013 | Index Future            |        |            | 495.25100   |       | 495.25100 | 494.14800    | 494.14800      |                   |            | 0.00          | 0                | 12.00         |
| AL7T             | On 01/08/2013 | Index Future            |        |            | 501.81200   |       | 501.81200 | 500.69600    | 500.69600      |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 07/11/2013 | Index Future            |        |            | 509.05400   |       | 509.05400 | 507.92300    | 507.92300      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 02/05/2013 | Index Future            |        |            | 441.73700   |       | 441.73700 | 440.68700    | 440.68700      |                   |            | 0.00          | 0                | 925.00        |
| ALBI             | On 01/08/2013 | Index Future            |        |            | 447.58900   |       | 447.58900 | 446.52700    | 446.52700      |                   |            | 0.00          | 0                | 79.00         |
| ALBI             | On 07/11/2013 | Index Future            |        |            | 454.04800   |       | 454.04800 | 452.97200    | 452.97200      |                   |            | 0.00          | 0                | 85.00         |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future |        |            | 9.21240     |       | 9.21240   | 9.17570      | 9.17570        |                   | 7.05       | 14,942,512.80 | 1,622            | 10,765.00     |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.51   | Call       | 702.69290   |       | 0.70269   | 666.29620    | 0.66630        | 702.693           | 10.87      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.51   | Put        | 0.29290     |       | 0.00029   | 0.59620      | 0.00060        | 0.293             | 10.87      | 0.00          | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.32   | Call       | 893.86580 |       | 0.89387   | 857.27000    | 0.85727        | 893.866           | 11.95      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.32   | Put        | 0.06580   |       | 0.00007   | 0.17000      | 0.00017        | 0.066             | 11.95      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.37   | Call       | 843.89670 |       | 0.84390   | 807.33420    | 0.80733        | 843.897           | 11.67      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.37   | Put        | 0.09670   |       | 0.00010   | 0.23420      | 0.00023        | 0.097             | 11.67      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.42   | Call       | 793.94270 |       | 0.79394   | 757.42430    | 0.75742        | 793.943           | 11.39      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.42   | Put        | 0.14270   |       | 0.00014   | 0.32430      | 0.00032        | 0.143             | 11.39      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future |        |            | 9.25790   |       | 9.25790   | 9.22100      | 9.22100        |                   |            | 879,500.50 | 95               | 11,877.00     |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.74   | Call       | 517.90000 |       | 0.51790   | 481.00000    | 0.48100        | 517.900           |            | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.74   | Put        | 0.00000   |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.75   | Call       | 507.90000 |       | 0.50790   | 471.00000    | 0.47100        | 507.900           |            | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.75   | Put        | 0.00000   |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.76   | Call       | 497.90000 |       | 0.49790   | 461.00000    | 0.46100        | 497.900           |            | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.76   | Put        | 0.00000   |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future |        |            | 9.31190   |       | 9.31190   | 9.27470      | 9.27470        |                   | 9.76       | 0.00       | 0                | 5,100.00      |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.90   | Call       | 520.57960 |       | 0.52058   | 498.67120    | 0.49867        | 520.580           | 9.66       | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.90   | Put        | 108.67960 |       | 0.10868   | 123.97120    | 0.12397        | 108.680           | 9.66       | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.91   | Call       | 513.47470 |       | 0.51347   | 491.85580    | 0.49186        | 513.475           | 9.66       | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.91   | Put        | 111.57470 |       | 0.11157   | 127.15580    | 0.12716        | 111.575           | 9.66       | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 9.30   | Call       | 283.85310 |       | 0.28385   | 273.54590    | 0.27355        | 283.853           | 9.89       | 0.00       | 0                | 201.00        |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 9.30   | Put        | 271.95310 |       | 0.27195   | 298.84590    | 0.29885        | 271.953           | 9.89       | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.80   | Call       | 594.47920 |       | 0.59448   | 569.78420    | 0.56978        | 594.479           | 9.62       | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.80   | Put        | 82.57920  |       | 0.08258   | 95.08420     | 0.09508        | 82.579            | 9.62       | 0.00       | 0                | 201.00        |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.89   | Call       | 527.73530 |       | 0.52774   | 505.53880    | 0.50554        | 527.735           | 9.65       | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.89   | Put        | 105.83530 |       | 0.10584   | 120.83880    | 0.12084        | 105.835           | 9.65       | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 13/12/2013 | Foreign Exchange Future |        |            | 9.36250   |       | 9.36250   | 9.32420      | 9.32420        |                   | 10.53      | 0.00       | 0                | 685.00        |
| AU\$ / R         | On 13/12/2013 | Foreign Exchange Future | 9.46   | Call       | 321.69770 |       | 0.32170   | 311.63920    | 0.31164        | 321.698           | 10.88      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 13/12/2013 | Foreign Exchange Future | 9.46   | Put        | 419.19770 |       | 0.41920   | 447.43920    | 0.44744        | 419.198           | 10.88      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 13/12/2013 | Foreign Exchange Future | 9.47   | Call       | 318.06610 |       | 0.31807   | 308.19570    | 0.30820        | 318.066           | 10.90      | 0.00       | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R         | On 13/12/2013 | Foreign Exchange Future | 9.47   | Put        | 425.56610   |       | 0.42557   | 453.99570    | 0.45400        | 425.566           | 10.90      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 13/12/2013 | Foreign Exchange Future | 9.48   | Call       | 314.47570   |       | 0.31448   | 304.79160    | 0.30479        | 314.476           | 10.93      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 13/12/2013 | Foreign Exchange Future | 9.48   | Put        | 431.97570   |       | 0.43198   | 460.59160    | 0.46059        | 431.976           | 10.93      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future |        |            | 10.07230    |       | 10.07230  | 9.73740      | 9.73740        |                   | 13.07      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.25   | Call       | 2,869.92410 |       | 2.86992   | 2,559.54430  | 2.55954        | 2,869.924         | 12.67      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.25   | Put        | 47.62410    |       | 0.04762   | 72.14430     | 0.07214        | 47.624            | 12.67      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.30   | Call       | 2,823.14410 |       | 2.82314   | 2,514.14550  | 2.51415        | 2,823.144         | 12.63      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.30   | Put        | 50.84410    |       | 0.05084   | 76.74550     | 0.07675        | 50.844            | 12.63      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.35   | Call       | 2,776.53690 |       | 2.77654   | 2,468.97430  | 2.46897        | 2,776.537         | 12.60      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.35   | Put        | 54.23690    |       | 0.05424   | 81.57430     | 0.08157        | 54.237            | 12.60      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future |        |            | 8.80490     |       | 8.80490   | 8.83770      | 8.83770        |                   | 10.82      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.64   | Call       | 207.96820   |       | 0.20797   | 225.77950    | 0.22578        | 207.968           | 11.17      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.64   | Put        | 43.06820    |       | 0.04307   | 28.07950     | 0.02808        | 43.068            | 11.17      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.65   | Call       | 200.57700   |       | 0.20058   | 217.74300    | 0.21774        | 200.577           | 11.15      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.65   | Put        | 45.67700    |       | 0.04568   | 30.04300     | 0.03004        | 45.677            | 11.15      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.66   | Call       | 193.30810   |       | 0.19331   | 209.81750    | 0.20982        | 193.308           | 11.12      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.66   | Put        | 48.40810    |       | 0.04841   | 32.11750     | 0.03212        | 48.408            | 11.12      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future |        |            | 8.91010     |       | 8.91010   | 8.92430      | 8.92430        |                   | 12.06      | 0.00  | 0                | 25.00         |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future | 8.94   | Call       | 228.31390   |       | 0.22831   | 231.24170    | 0.23124        | 228.314           | 12.16      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future | 8.94   | Put        | 258.21390   |       | 0.25821   | 246.94170    | 0.24694        | 258.214           | 12.16      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future | 8.95   | Call       | 224.19230   |       | 0.22419   | 227.03660    | 0.22704        | 224.192           | 12.19      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future | 8.95   | Put        | 264.09230   |       | 0.26409   | 252.73660    | 0.25274        | 264.092           | 12.19      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future | 8.96   | Call       | 220.13710   |       | 0.22014   | 222.89740    | 0.22290        | 220.137           | 12.21      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future | 8.96   | Put        | 270.03710   |       | 0.27004   | 258.59740    | 0.25860        | 270.037           | 12.21      | 0.00  | 0                | 0.00          |
| CF CANDO CACE    | On 18/03/2013 | Can-Do Future           |        |            | 0.07580     |       | 0.07580   | 0.07460      | 0.07460        |                   |            | 0.00  | 0                | 4,500.00      |
| CF CANDO CACI    | On 18/03/2013 | Can-Do Future           |        |            | 0.02990     |       | 0.02990   | 0.02910      | 0.02910        |                   |            | 0.00  | 0                | 37,000.00     |

| Contract Details |               |                         | Strike | Call / Put | MTM          | Yield | MarkPrice    | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|--------------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| CF CANDO CACN    | On 18/03/2013 | Can-Do Future           |        |            | 0.06120      |       | 0.06120      | -0.06130     | -0.06130       |                   |            |  | 0.00  | 0                | 24,000.00     |
| CF CANDO CACO    | On 18/03/2013 | Can-Do Future           |        |            | 0.02250      |       | 0.02250      | -0.03480     | -0.03480       |                   |            |  | 0.00  | 0                | 7,500.00      |
| CF CANDO CACQ    | On 18/03/2013 | Can-Do Future           |        |            | 0.05820      |       | 0.05820      | 0.05730      | 0.05730        |                   |            |  | 0.00  | 0                | 67,300.00     |
| CF CANDO CACR    | On 18/03/2013 | Can-Do Future           |        |            | 0.03780      |       | 0.03780      | 0.03710      | 0.03710        |                   |            |  | 0.00  | 0                | 70,400.00     |
| CF CANDO CACS    | On 26/02/2013 | Can-Do Future           |        |            | 1,317.93080  |       | 1,317.93080  | 1,445.93620  | 1,445.93620    |                   |            |  | 0.00  | 0                | 40.00         |
| CF CANDO CACT    | On 26/02/2013 | Can-Do Future           |        |            | 10,000.00000 |       | 10,000.00000 | 10,000.00000 | 10,000.00000   |                   |            |  | 0.00  | 0                | 0.00          |
| CF CANDO CACU    | On 26/02/2013 | Can-Do Future           |        |            | 0.04820      |       | 0.04820      | 0.04710      | 0.04710        |                   |            |  | 0.00  | 0                | 88,000.00     |
| CF CANDO CACV    | On 14/06/2013 | Can-Do Future           |        |            | 0.08510      |       | 0.08510      | 0.08580      | 0.08580        |                   |            |  | 0.00  | 0                | 5,000.00      |
| CF CANDO CACW    | On 26/02/2013 | Can-Do Future           |        |            | 0.07060      |       | 0.07060      | 0.07030      | 0.07030        |                   |            |  | 0.00  | 0                | 34,000.00     |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future |        |            | 9.66460      |       | 9.66460      | 9.65840      | 9.65840        |                   | 9.83       |  | 0.00  | 0                | 50.00         |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.14   | Call       | 529.04820    |       | 0.52905      | 523.87900    | 0.52388        | 529.048           | 11.54      |  | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.14   | Put        | 4.44820      |       | 0.00445      | 5.47900      | 0.00548        | 4.448             | 11.54      |  | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.15   | Call       | 519.26750    |       | 0.51927      | 514.13860    | 0.51414        | 519.268           | 11.46      |  | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.15   | Put        | 4.66750      |       | 0.00467      | 5.73860      | 0.00574        | 4.668             | 11.46      |  | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.16   | Call       | 509.61570    |       | 0.50962      | 504.56680    | 0.50457        | 509.616           | 11.42      |  | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.16   | Put        | 5.01570      |       | 0.00502      | 6.16680      | 0.00617        | 5.016             | 11.42      |  | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future |        |            | 9.78000      |       | 9.78000      | 9.78430      | 9.78430        |                   | 12.56      |  | 0.00  | 0                | 50.00         |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future | 9.54   | Call       | 400.78700    |       | 0.40079      | 401.63090    | 0.40163        | 400.787           | 12.19      |  | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future | 9.54   | Put        | 160.78700    |       | 0.16079      | 157.33090    | 0.15733        | 160.787           | 12.19      |  | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future | 9.55   | Call       | 394.81600    |       | 0.39482      | 395.56870    | 0.39557        | 394.816           | 12.20      |  | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future | 9.55   | Put        | 164.81600    |       | 0.16482      | 161.26870    | 0.16127        | 164.816           | 12.20      |  | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future | 9.56   | Call       | 388.90440    |       | 0.38890      | 389.56980    | 0.38957        | 388.904           | 12.22      |  | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future | 9.56   | Put        | 168.90440    |       | 0.16890      | 165.26980    | 0.16527        | 168.904           | 12.22      |  | 0.00  | 0                | 0.00          |

| Contract Details |               |                | Strike | Call / Put | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAAD             | On 19/02/2013 | Any day expiry |        |            | 9.19410   |       | 9.19410   | 9.15800      | 9.15800        |                   | 6.98       | 0.00  | 9,000            | 0.00          |
| DAAD             | On 19/02/2013 | Any day expiry | 9.12   | Call       | 74.10000  |       | 0.07410   | 42.16990     | 0.04217        | 74.100            | 6.98       | 0.00  | 0                | 0.00          |
| DAAD             | On 19/02/2013 | Any day expiry | 9.12   | Put        | 0.00000   |       | 0.00000   | 4.16990      | 0.00417        | 0.000             | 6.98       | 0.00  | 0                | 0.00          |
| DAAD             | On 19/02/2013 | Any day expiry | 9.22   | Call       | 0.00000   |       | 0.00000   | 2.59250      | 0.00259        | 0.000             | 6.98       | 0.00  | 0                | 0.00          |
| DAAD             | On 19/02/2013 | Any day expiry | 9.22   | Put        | 25.90000  |       | 0.02590   | 64.59250     | 0.06459        | 25.900            | 6.98       | 0.00  | 0                | 0.00          |
| DAAD             | On 19/02/2013 | Any day expiry | 9.24   | Call       | 0.00000   |       | 0.00000   | 1.56510      | 0.00157        | 0.000             | 6.98       | 0.00  | 0                | 0.00          |
| DAAD             | On 19/02/2013 | Any day expiry | 9.24   | Put        | 45.90000  |       | 0.04590   | 83.56510     | 0.08357        | 45.900            | 6.98       | 0.00  | 0                | 0.00          |
| DAAD             | On 19/02/2013 | Any day expiry | 9.25   | Call       | 0.00000   |       | 0.00000   | 1.23280      | 0.00123        | 0.000             | 6.98       | 0.00  | 0                | 0.00          |
| DAAD             | On 19/02/2013 | Any day expiry | 9.25   | Put        | 55.90000  |       | 0.05590   | 93.23280     | 0.09323        | 55.900            | 6.98       | 0.00  | 0                | 0.00          |
| DAAD             | On 19/02/2013 | Any day expiry | 9.26   | Call       | 0.00000   |       | 0.00000   | 0.98010      | 0.00098        | 0.000             | 6.98       | 0.00  | 0                | 0.00          |
| DAAD             | On 19/02/2013 | Any day expiry | 9.26   | Put        | 65.90000  |       | 0.06590   | 102.98010    | 0.10298        | 65.900            | 6.98       | 0.00  | 0                | 0.00          |
| DAEU             | On 19/02/2013 | Any day expiry |        |            | 11.88070  |       | 11.88070  | 11.85900     | 11.85900       |                   | 12.40      | 0.00  | 8,000            | 0.00          |
| DAEU             | On 19/02/2013 | Any day expiry | 11.01  | Call       | 870.70000 |       | 0.87070   | 849.00000    | 0.84900        | 870.700           | 12.40      | 0.00  | 0                | 0.00          |
| DAEU             | On 19/02/2013 | Any day expiry | 11.01  | Put        | 0.00000   |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 12.40      | 0.00  | 0                | 0.00          |
| DAEU             | On 19/02/2013 | Any day expiry | 11.98  | Call       | 0.00000   |       | 0.00000   | 4.42130      | 0.00442        | 0.000             | 12.40      | 0.00  | 0                | 0.00          |
| DAEU             | On 19/02/2013 | Any day expiry | 11.98  | Put        | 99.30000  |       | 0.09930   | 125.42130    | 0.12542        | 99.300            | 12.40      | 0.00  | 0                | 0.00          |
| DAEU             | On 19/02/2013 | Any day expiry | 12.07  | Call       | 0.00000   |       | 0.00000   | 1.10910      | 0.00111        | 0.000             | 12.40      | 0.00  | 0                | 0.00          |
| DAEU             | On 19/02/2013 | Any day expiry | 12.07  | Put        | 189.30000 |       | 0.18930   | 212.10910    | 0.21211        | 189.300           | 12.40      | 0.00  | 0                | 0.00          |
| DAEU             | On 19/02/2013 | Any day expiry | 10.99  | Call       | 890.70000 |       | 0.89070   | 869.00000    | 0.86900        | 890.700           | 12.40      | 0.00  | 0                | 0.00          |
| DAEU             | On 19/02/2013 | Any day expiry | 10.99  | Put        | 0.00000   |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 12.40      | 0.00  | 0                | 0.00          |
| DAEU             | On 19/02/2013 | Any day expiry | 11.00  | Call       | 880.70000 |       | 0.88070   | 859.00000    | 0.85900        | 880.700           | 12.40      | 0.00  | 0                | 0.00          |
| DAEU             | On 19/02/2013 | Any day expiry | 11.00  | Put        | 0.00000   |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 12.40      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/02/2013 | Any day expiry |        |            | 11.88210  |       | 11.88210  | 11.85900     | 11.85900       |                   | 12.46      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/02/2013 | Any day expiry | 11.96  | Call       | 17.96120  |       | 0.01796   | 20.84050     | 0.02084        | 17.961            | 13.35      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/02/2013 | Any day expiry | 11.96  | Put        | 95.86120  |       | 0.09586   | 121.84050    | 0.12184        | 95.861            | 13.35      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/02/2013 | Any day expiry | 11.85  | Call       | 64.01200  |       | 0.06401   | 54.77220     | 0.05477        | 64.012            | 13.18      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/02/2013 | Any day expiry | 11.85  | Put        | 31.91200  |       | 0.03191   | 45.77220     | 0.04577        | 31.912            | 13.18      | 0.00  | 0                | 0.00          |



| Contract Details |               |                | Strike | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAEU             | On 21/02/2013 | Any day expiry | 11.94  | Call       | 22.65010  |          | 0.02265   | 24.94830     | 0.02495        | 22.650            | 13.05      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/02/2013 | Any day expiry | 11.94  | Put        | 80.55010  |          | 0.08055   | 105.94830    | 0.10595        | 80.550            | 13.05      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/02/2013 | Any day expiry | 11.95  | Call       | 20.18290  |          | 0.02018   | 22.80420     | 0.02280        | 20.183            | 13.20      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/02/2013 | Any day expiry | 11.95  | Put        | 88.08290  |          | 0.08808   | 113.80420    | 0.11380        | 88.083            | 13.20      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/11/2013 | Any day expiry |        |            | 12.34320  | 12.34320 |           | 12.31780     |                | 12.31780          | 13.61      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/11/2013 | Any day expiry | 11.89  | Call       | 798.78510 |          | 0.79879   | 785.35010    | 0.78535        | 798.785           | 12.93      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/11/2013 | Any day expiry | 11.89  | Put        | 345.58510 |          | 0.34559   | 357.55010    | 0.35755        | 345.585           | 12.93      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/11/2013 | Any day expiry | 11.90  | Call       | 793.28830 |          | 0.79329   | 779.93240    | 0.77993        | 793.288           | 12.95      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/11/2013 | Any day expiry | 11.90  | Put        | 350.08830 |          | 0.35009   | 362.13240    | 0.36213        | 350.088           | 12.95      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/11/2013 | Any day expiry | 11.91  | Call       | 787.82350 |          | 0.78782   | 774.54660    | 0.77455        | 787.824           | 12.96      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/11/2013 | Any day expiry | 11.91  | Put        | 354.62350 |          | 0.35462   | 366.74660    | 0.36675        | 354.623           | 12.96      | 0.00  | 0                | 0.00          |
| DAFR             | On 21/02/2013 | Any day expiry |        |            | 9.63270   | 9.63270  |           | 9.62340      |                | 9.62340           | 9.69       | 0.00  | 0                | 0.00          |
| DAFR             | On 21/02/2013 | Any day expiry | 8.99   | Call       | 642.70030 |          | 0.64270   | 633.40090    | 0.63340        | 642.700           | 21.69      | 0.00  | 0                | 0.00          |
| DAFR             | On 21/02/2013 | Any day expiry | 8.99   | Put        | 0.00030   |          | 0.00000   | 0.00090      | 0.00000        | 0.000             | 21.69      | 0.00  | 0                | 0.00          |
| DAFR             | On 21/02/2013 | Any day expiry | 9.00   | Call       | 632.70040 |          | 0.63270   | 623.40130    | 0.62340        | 632.700           | 21.85      | 0.00  | 0                | 0.00          |
| DAFR             | On 21/02/2013 | Any day expiry | 9.00   | Put        | 0.00040   |          | 0.00000   | 0.00130      | 0.00000        | 0.000             | 21.85      | 0.00  | 0                | 0.00          |
| DAFR             | On 21/02/2013 | Any day expiry | 9.01   | Call       | 622.70070 |          | 0.62270   | 613.40180    | 0.61340        | 622.701           | 22.00      | 0.00  | 0                | 0.00          |
| DAFR             | On 21/02/2013 | Any day expiry | 9.01   | Put        | 0.00070   |          | 0.00000   | 0.00180      | 0.00000        | 0.001             | 22.00      | 0.00  | 0                | 0.00          |
| DAFR             | On 21/02/2013 | Any day expiry | 9.57   | Call       | 71.07660  |          | 0.07108   | 68.43810     | 0.06844        | 71.077            | 10.51      | 0.00  | 0                | 0.00          |
| DAFR             | On 21/02/2013 | Any day expiry | 9.57   | Put        | 8.37660   |          | 0.00838   | 15.03810     | 0.01504        | 8.377             | 10.51      | 0.00  | 0                | 0.00          |
| DANZ             | On 28/02/2013 | Any day expiry |        |            | 7.52500   | 7.52500  |           | 7.51860      |                | 7.51860           | 10.05      | 0.00  | 3,000            | 0.00          |
| DANZ             | On 28/02/2013 | Any day expiry | 7.44   | Call       | 103.96720 |          | 0.10397   | 99.39220     | 0.09939        | 103.967           | 10.77      | 0.00  | 0                | 0.00          |
| DANZ             | On 28/02/2013 | Any day expiry | 7.44   | Put        | 18.96720  |          | 0.01897   | 20.79220     | 0.02079        | 18.967            | 10.77      | 0.00  | 0                | 0.00          |
| DANZ             | On 28/02/2013 | Any day expiry | 7.45   | Call       | 96.16050  |          | 0.09616   | 91.74340     | 0.09174        | 96.160            | 10.65      | 0.00  | 0                | 0.00          |
| DANZ             | On 28/02/2013 | Any day expiry | 7.45   | Put        | 21.16050  |          | 0.02116   | 23.14340     | 0.02314        | 21.161            | 10.65      | 0.00  | 0                | 0.00          |
| DANZ             | On 28/02/2013 | Any day expiry | 7.46   | Call       | 88.57880  |          | 0.08858   | 84.32870     | 0.08433        | 88.579            | 10.53      | 0.00  | 0                | 0.00          |
| DANZ             | On 28/02/2013 | Any day expiry | 7.46   | Put        | 23.57880  |          | 0.02358   | 25.72870     | 0.02573        | 23.579            | 10.53      | 0.00  | 0                | 0.00          |

| Contract Details |               |                | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DANZ             | On 28/02/2013 | Any day expiry | 7.52   | Call       | 50.87160    |       | 0.05087   | 0.00000      | 0.00000        | 50.872            | 10.26      | 0.00  | 0                | 0.00          |
| DANZ             | On 28/02/2013 | Any day expiry | 7.52   | Put        | 45.87160    |       | 0.04587   | 0.00000      | 0.00000        | 45.872            | 10.26      | 0.00  | 4,000            | 4,000.00      |
| DANZ             | On 28/02/2013 | Any day expiry | 7.55   | Call       | 38.37520    |       | 0.03838   | 35.93970     | 0.03594        | 38.375            | 10.56      | 0.00  | 0                | 0.00          |
| DANZ             | On 28/02/2013 | Any day expiry | 7.55   | Put        | 63.37520    |       | 0.06338   | 67.33970     | 0.06734        | 63.375            | 10.56      | 0.00  | 4,000            | 14,000.00     |
| DAUS             | On 26/02/2013 | Any day expiry |        |            | 8.89400     |       | 8.89400   | 8.89370      | 8.89370        |                   | 10.83      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 7.85   | Call       | 1,044.00320 |       | 1.04400   | 1,043.70350  | 1.04370        | 1,044.003         | 23.23      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 7.85   | Put        | 0.00320     |       | 0.00000   | 0.00350      | 0.00000        | 0.003             | 23.23      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.00   | Call       | 894.00300   |       | 0.89400   | 893.70340    | 0.89370        | 894.003           | 19.81      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.00   | Put        | 0.00300     |       | 0.00000   | 0.00340      | 0.00000        | 0.003             | 19.81      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.10   | Call       | 794.00790   |       | 0.79401   | 793.70930    | 0.79371        | 794.008           | 18.66      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.10   | Put        | 0.00790     |       | 0.00001   | 0.00930      | 0.00001        | 0.008             | 18.66      | 0.00  | 0                | 5,000.00      |
| DAUS             | On 26/02/2013 | Any day expiry | 8.72   | Call       | 183.28010   |       | 0.18328   | 184.33980    | 0.18434        | 183.280           | 12.36      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.72   | Put        | 9.28010     |       | 0.00928   | 10.63980     | 0.01064        | 9.280             | 12.36      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 9.02   | Call       | 16.78310    |       | 0.01678   | 18.95900     | 0.01896        | 16.783            | 12.09      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 9.02   | Put        | 142.78310   |       | 0.14278   | 145.25900    | 0.14526        | 142.783           | 12.09      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 9.35   | Call       | 0.67960     |       | 0.00068   | 0.94900      | 0.00095        | 0.680             | 15.57      | 0.00  | 0                | 5,000.00      |
| DAUS             | On 26/02/2013 | Any day expiry | 9.35   | Put        | 456.67960   |       | 0.45668   | 457.24900    | 0.45725        | 456.680           | 15.57      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.60   | Call       | 296.23460   |       | 0.29623   | 296.39280    | 0.29639        | 296.235           | 13.38      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.60   | Put        | 2.23460     |       | 0.00223   | 2.69280      | 0.00269        | 2.235             | 13.38      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.61   | Call       | 286.52770   |       | 0.28653   | 286.73500    | 0.28674        | 286.528           | 13.30      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.61   | Put        | 2.52770     |       | 0.00253   | 3.03500      | 0.00304        | 2.528             | 13.30      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.62   | Call       | 276.85730   |       | 0.27686   | 277.11790    | 0.27712        | 276.857           | 13.21      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.62   | Put        | 2.85730     |       | 0.00286   | 3.41790      | 0.00342        | 2.857             | 13.21      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry |        |            | 8.92820     |       | 8.92820   | 8.92790      | 8.92790        |                   | 11.39      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.35   | Call       | 27.39170    |       | 0.02739   | 27.04810     | 0.02705        | 27.392            | 13.73      | 0.00  | 0                | 5,400.00      |
| DAUS             | On 26/03/2013 | Any day expiry | 9.35   | Put        | 449.19170   |       | 0.44919   | 449.14810    | 0.44915        | 449.192           | 13.73      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.04   | Call       | 85.88520    |       | 0.08589   | 84.59020     | 0.08459        | 85.885            | 12.12      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.04   | Put        | 197.68520   |       | 0.19769   | 196.69020    | 0.19669        | 197.685           | 12.12      | 0.00  | 0                | 0.00          |

| Contract Details |               |                | Strike | Call / Put | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On 26/03/2013 | Any day expiry | 9.05   | Call       | 82.85030  |       | 0.08285   | 81.59180     | 0.08159        | 82.850            | 12.17      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.05   | Put        | 204.65030 |       | 0.20465   | 203.69180    | 0.20369        | 204.650           | 12.17      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.06   | Call       | 79.91500  |       | 0.07992   | 78.69200     | 0.07869        | 79.915            | 12.22      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.06   | Put        | 211.71500 |       | 0.21172   | 210.79200    | 0.21079        | 211.715           | 12.22      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 8.00   | Call       | 928.82400 |       | 0.92882   | 928.45650    | 0.92846        | 928.824           | 13.90      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 8.00   | Put        | 0.62400   |       | 0.00062   | 0.55650      | 0.00056        | 0.624             | 13.90      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 8.10   | Call       | 829.35490 |       | 0.82935   | 828.94820    | 0.82895        | 829.355           | 13.44      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 8.10   | Put        | 1.15490   |       | 0.00115   | 1.04820      | 0.00105        | 1.155             | 13.44      | 0.00  | 0                | 5,400.00      |
| DAUS             | On 26/03/2013 | Any day expiry | 9.02   | Call       | 92.25750  |       | 0.09226   | 90.89280     | 0.09089        | 92.258            | 12.01      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.02   | Put        | 184.05750 |       | 0.18406   | 182.99280    | 0.18299        | 184.058           | 12.01      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry |        |            | 8.96590   |       | 8.96590   | 8.96550      | 8.96550        |                   | 11.91      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.06   | Call       | 146.17230 |       | 0.14617   | 144.19070    | 0.14419        | 146.172           | 12.40      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.06   | Put        | 240.27230 |       | 0.24027   | 238.69070    | 0.23869        | 240.272           | 12.40      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.35   | Call       | 73.26040  |       | 0.07326   | 72.28900     | 0.07229        | 73.260            | 13.67      | 0.00  | 0                | 5,800.00      |
| DAUS             | On 26/04/2013 | Any day expiry | 9.35   | Put        | 457.36040 |       | 0.45736   | 456.78900    | 0.45679        | 457.360           | 13.67      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.02   | Call       | 160.61840 |       | 0.16062   | 158.50460    | 0.15850        | 160.618           | 12.22      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.02   | Put        | 214.71840 |       | 0.21472   | 213.00460    | 0.21300        | 214.718           | 12.22      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.04   | Call       | 153.23600 |       | 0.15324   | 151.18710    | 0.15119        | 153.236           | 12.31      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.04   | Put        | 227.33600 |       | 0.22734   | 225.68710    | 0.22569        | 227.336           | 12.31      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.05   | Call       | 149.66510 |       | 0.14967   | 147.64960    | 0.14765        | 149.665           | 12.35      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.05   | Put        | 233.76510 |       | 0.23377   | 232.14960    | 0.23215        | 233.765           | 12.35      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 8.00   | Call       | 969.98130 |       | 0.96998   | 969.30900    | 0.96931        | 969.981           | 13.39      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 8.00   | Put        | 4.08130   |       | 0.00408   | 3.80900      | 0.00381        | 4.081             | 13.39      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 8.10   | Call       | 872.02080 |       | 0.87202   | 871.22850    | 0.87123        | 872.021           | 13.00      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 8.10   | Put        | 6.12080   |       | 0.00612   | 5.72850      | 0.00573        | 6.121             | 13.00      | 0.00  | 0                | 5,800.00      |
| DAUS             | On 28/05/2013 | Any day expiry |        |            | 9.00450   |       | 9.00450   | 9.00400      | 9.00400        |                   | 12.44      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 9.05   | Call       | 213.88870 |       | 0.21389   | 212.53620    | 0.21254        | 213.889           | 12.65      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 9.05   | Put        | 259.38870 |       | 0.25939   | 258.53620    | 0.25854        | 259.389           | 12.65      | 0.00  | 0                | 0.00          |

| Contract Details |               |                | Strike | Call / Put | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On 28/05/2013 | Any day expiry | 9.06   | Call       | 210.10930 |       | 0.21011   | 208.78350    | 0.20878        | 210.109           | 12.69      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 9.06   | Put        | 265.60930 |       | 0.26561   | 264.78350    | 0.26478        | 265.609           | 12.69      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 9.35   | Call       | 125.38730 |       | 0.12539   | 124.85040    | 0.12485        | 125.387           | 13.86      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 28/05/2013 | Any day expiry | 9.35   | Put        | 470.88730 |       | 0.47089   | 470.85040    | 0.47085        | 470.887           | 13.86      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 8.10   | Call       | 917.86580 |       | 0.91787   | 916.86350    | 0.91686        | 917.866           | 12.82      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 8.10   | Put        | 13.36580  |       | 0.01337   | 12.86350     | 0.01286        | 13.366            | 12.82      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 28/05/2013 | Any day expiry | 9.04   | Call       | 217.73400 |       | 0.21773   | 216.35680    | 0.21636        | 217.734           | 12.61      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 9.04   | Put        | 253.23400 |       | 0.25323   | 252.35680    | 0.25236        | 253.234           | 12.61      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry |        |            | 9.03940   |       | 9.03940   | 9.03880      | 9.03880        |                   | 12.85      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.06   | Call       | 267.90790 |       | 0.26791   | 264.91360    | 0.26491        | 267.908           | 13.06      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.06   | Put        | 288.50790 |       | 0.28851   | 286.11360    | 0.28611        | 288.508           | 13.06      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.35   | Call       | 174.54360 |       | 0.17454   | 172.63780    | 0.17264        | 174.544           | 14.10      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/06/2013 | Any day expiry | 9.35   | Put        | 485.14360 |       | 0.48514   | 483.83780    | 0.48384        | 485.144           | 14.10      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 8.10   | Call       | 961.61030 |       | 0.96161   | 959.83200    | 0.95983        | 961.610           | 12.97      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 8.10   | Put        | 22.21030  |       | 0.02221   | 21.03200     | 0.02103        | 22.210            | 12.97      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/06/2013 | Any day expiry | 9.04   | Call       | 275.95550 |       | 0.27596   | 272.89250    | 0.27289        | 275.955           | 12.99      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.04   | Put        | 276.55550 |       | 0.27656   | 274.09250    | 0.27409        | 276.555           | 12.99      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.05   | Call       | 271.90180 |       | 0.27190   | 268.87390    | 0.26887        | 271.902           | 13.03      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.05   | Put        | 282.50180 |       | 0.28250   | 280.07390    | 0.28007        | 282.502           | 13.03      | 0.00  | 0                | 0.00          |
| DAUS             | On 22/07/2013 | Any day expiry |        |            | 9.07070   |       | 9.07070   | 9.07000      | 9.07000        |                   | 13.18      | 0.00  | 0                | 0.00          |
| DAUS             | On 22/07/2013 | Any day expiry | 9.20   | Call       | 262.39220 |       | 0.26239   | 258.75340    | 0.25875        | 262.392           | 13.69      | 0.00  | 0                | 0.00          |
| DAUS             | On 22/07/2013 | Any day expiry | 9.20   | Put        | 391.69220 |       | 0.39169   | 388.75340    | 0.38875        | 391.692           | 13.69      | 0.00  | 0                | 1,400.00      |
| DAUS             | On 22/07/2013 | Any day expiry | 9.21   | Call       | 259.02150 |       | 0.25902   | 255.42600    | 0.25543        | 259.022           | 13.73      | 0.00  | 0                | 0.00          |
| DAUS             | On 22/07/2013 | Any day expiry | 9.21   | Put        | 398.32150 |       | 0.39832   | 395.42600    | 0.39543        | 398.322           | 13.73      | 0.00  | 0                | 0.00          |
| DAUS             | On 22/07/2013 | Any day expiry | 9.80   | Call       | 125.55340 |       | 0.12555   | 124.23000    | 0.12423        | 125.553           | 15.82      | 0.00  | 0                | 2,800.00      |
| DAUS             | On 22/07/2013 | Any day expiry | 9.80   | Put        | 854.85340 |       | 0.85485   | 854.23000    | 0.85423        | 854.853           | 15.82      | 0.00  | 0                | 0.00          |
| DAUS             | On 22/07/2013 | Any day expiry | 9.19   | Call       | 265.81090 |       | 0.26581   | 262.12920    | 0.26213        | 265.811           | 13.66      | 0.00  | 0                | 0.00          |
| DAUS             | On 22/07/2013 | Any day expiry | 9.19   | Put        | 385.11090 |       | 0.38511   | 382.12920    | 0.38213        | 385.111           | 13.66      | 0.00  | 0                | 0.00          |

| Contract Details |               |                | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On 26/07/2013 | Any day expiry |        |            | 9.07550     |       | 9.07550   | 9.07480      | 9.07480        |                   | 13.23      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.35   | Call       | 223.26580   |       | 0.22327   | 220.09980    | 0.22010        | 223.266           | 14.24      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/07/2013 | Any day expiry | 9.35   | Put        | 497.76580   |       | 0.49777   | 495.29980    | 0.49530        | 497.766           | 14.24      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.04   | Call       | 331.06750   |       | 0.33107   | 326.56840    | 0.32657        | 331.068           | 13.21      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.04   | Put        | 295.56750   |       | 0.29557   | 291.76840    | 0.29177        | 295.568           | 13.21      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.05   | Call       | 326.54270   |       | 0.32654   | 322.07280    | 0.32207        | 326.543           | 13.23      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.05   | Put        | 301.04270   |       | 0.30104   | 297.27280    | 0.29727        | 301.043           | 13.23      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.06   | Call       | 322.41300   |       | 0.32241   | 317.97880    | 0.31798        | 322.413           | 13.26      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.06   | Put        | 306.91300   |       | 0.30691   | 303.17880    | 0.30318        | 306.913           | 13.26      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 8.10   | Call       | 1,007.41060 |       | 1.00741   | 1,004.70900  | 1.00471        | 1,007.411         | 13.10      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 8.10   | Put        | 31.91060    |       | 0.03191   | 29.90900     | 0.02991        | 31.911            | 13.10      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 31/07/2013 | Any day expiry |        |            | 9.08160     |       | 9.08160   | 9.08080      | 9.08080        |                   | 13.39      | 0.00  | 0                | 25,000.00     |
| DAUS             | On 31/07/2013 | Any day expiry | 9.11   | Call       | 310.52560   |       | 0.31053   | 306.04720    | 0.30605        | 310.526           | 13.43      | 0.00  | 0                | 0.00          |
| DAUS             | On 31/07/2013 | Any day expiry | 9.11   | Put        | 338.92560   |       | 0.33893   | 335.24720    | 0.33525        | 338.926           | 13.43      | 0.00  | 0                | 0.00          |
| DAUS             | On 31/07/2013 | Any day expiry | 9.09   | Call       | 318.62360   |       | 0.31862   | 314.06760    | 0.31407        | 318.624           | 13.37      | 0.00  | 0                | 0.00          |
| DAUS             | On 31/07/2013 | Any day expiry | 9.09   | Put        | 327.02360   |       | 0.32702   | 323.26760    | 0.32327        | 327.024           | 13.37      | 0.00  | 0                | 0.00          |
| DAUS             | On 31/07/2013 | Any day expiry | 9.10   | Call       | 314.40760   |       | 0.31441   | 309.88970    | 0.30989        | 314.408           | 13.39      | 0.00  | 0                | 0.00          |
| DAUS             | On 31/07/2013 | Any day expiry | 9.10   | Put        | 332.80760   |       | 0.33281   | 329.08970    | 0.32909        | 332.808           | 13.39      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry |        |            | 9.11290     |       | 9.11290   | 9.11190      | 9.11190        |                   | 13.50      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.31   | Call       | 283.56190   |       | 0.28356   | 279.88700    | 0.27989        | 283.562           | 14.18      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.31   | Put        | 480.66190   |       | 0.48066   | 477.98700    | 0.47799        | 480.662           | 14.18      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.84   | Call       | 162.63530   |       | 0.16264   | 160.97100    | 0.16097        | 162.635           | 15.95      | 0.00  | 0                | 4,400.00      |
| DAUS             | On 26/08/2013 | Any day expiry | 9.84   | Put        | 889.73530   |       | 0.88974   | 889.07100    | 0.88907        | 889.735           | 15.95      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.24   | Call       | 306.45930   |       | 0.30646   | 302.48210    | 0.30248        | 306.459           | 13.96      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.24   | Put        | 433.55930   |       | 0.43356   | 430.58210    | 0.43058        | 433.559           | 13.96      | 0.00  | 0                | 2,200.00      |
| DAUS             | On 26/08/2013 | Any day expiry | 9.29   | Call       | 289.90630   |       | 0.28991   | 286.14700    | 0.28615        | 289.906           | 14.12      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.29   | Put        | 467.00630   |       | 0.46701   | 464.24700    | 0.46425        | 467.006           | 14.12      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.30   | Call       | 286.71360   |       | 0.28671   | 282.99650    | 0.28300        | 286.714           | 14.15      | 0.00  | 0                | 0.00          |

| Contract Details |               |                | Strike | Call / Put | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On 26/08/2013 | Any day expiry | 9.30   | Put        | 473.81360 |       | 0.47381   | 471.09650    | 0.47110        | 473.814           | 14.15      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry |        |            | 9.14660   |       | 9.14660   | 9.14520      | 9.14520        |                   | 13.85      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.88   | Call       | 191.70600 |       | 0.19171   | 190.43590    | 0.19044        | 191.706           | 16.12      | 0.00  | 0                | 2,400.00      |
| DAUS             | On 23/09/2013 | Any day expiry | 9.88   | Put        | 925.10600 |       | 0.92511   | 925.23590    | 0.92524        | 925.106           | 16.12      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.29   | Call       | 335.98320 |       | 0.33598   | 332.75770    | 0.33276        | 335.983           | 14.28      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.29   | Put        | 479.38320 |       | 0.47938   | 477.55770    | 0.47756        | 479.383           | 14.28      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.30   | Call       | 332.63650 |       | 0.33264   | 329.44840    | 0.32945        | 332.637           | 14.31      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.30   | Put        | 486.03650 |       | 0.48604   | 484.24840    | 0.48425        | 486.037           | 14.31      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.31   | Call       | 329.32910 |       | 0.32933   | 326.17870    | 0.32618        | 329.329           | 14.34      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.31   | Put        | 492.72910 |       | 0.49273   | 490.97870    | 0.49098        | 492.729           | 14.34      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.28   | Call       | 339.36680 |       | 0.33937   | 336.10130    | 0.33610        | 339.367           | 14.24      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.28   | Put        | 472.76680 |       | 0.47277   | 470.90130    | 0.47090        | 472.767           | 14.24      | 0.00  | 0                | 1,200.00      |
| DAUS             | On 28/02/2014 | Any day expiry |        |            | 9.33230   |       | 9.33230   | 9.32820      | 9.32820        |                   | 14.90      | 0.00  | 0                | 2,500.00      |
| DAUS             | On 28/02/2014 | Any day expiry | 9.11   | Call       | 655.04730 |       | 0.65505   | 652.02480    | 0.65202        | 655.047           | 14.42      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/02/2014 | Any day expiry | 9.11   | Put        | 432.74730 |       | 0.43275   | 433.82480    | 0.43382        | 432.747           | 14.42      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/02/2014 | Any day expiry | 9.09   | Call       | 664.02000 |       | 0.66402   | 660.94350    | 0.66094        | 664.020           | 14.37      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/02/2014 | Any day expiry | 9.09   | Put        | 421.72000 |       | 0.42172   | 422.74350    | 0.42274        | 421.720           | 14.37      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/02/2014 | Any day expiry | 9.10   | Call       | 659.51520 |       | 0.65952   | 656.46560    | 0.65647        | 659.515           | 14.40      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/02/2014 | Any day expiry | 9.10   | Put        | 427.21520 |       | 0.42722   | 428.26560    | 0.42827        | 427.215           | 14.40      | 0.00  | 0                | 0.00          |
| DAUS             | On 19/03/2014 | Any day expiry |        |            | 9.34090   |       | 9.34090   | 9.33680      | 9.33680        |                   | 15.05      | 0.00  | 0                | 3,000.00      |
| DAUS             | On 19/03/2014 | Any day expiry | 9.11   | Call       | 674.41680 |       | 0.67442   | 672.28750    | 0.67229        | 674.417           | 14.45      | 0.00  | 0                | 0.00          |
| DAUS             | On 19/03/2014 | Any day expiry | 9.11   | Put        | 443.51680 |       | 0.44352   | 445.48750    | 0.44549        | 443.517           | 14.45      | 0.00  | 0                | 0.00          |
| DAUS             | On 19/03/2014 | Any day expiry | 9.09   | Call       | 683.33330 |       | 0.68333   | 681.18040    | 0.68118        | 683.333           | 14.40      | 0.00  | 0                | 0.00          |
| DAUS             | On 19/03/2014 | Any day expiry | 9.09   | Put        | 432.43330 |       | 0.43243   | 434.38040    | 0.43438        | 432.433           | 14.40      | 0.00  | 0                | 0.00          |
| DAUS             | On 19/03/2014 | Any day expiry | 9.10   | Call       | 678.85690 |       | 0.67886   | 676.71770    | 0.67672        | 678.857           | 14.42      | 0.00  | 0                | 0.00          |
| DAUS             | On 19/03/2014 | Any day expiry | 9.10   | Put        | 437.95690 |       | 0.43796   | 439.91770    | 0.43992        | 437.957           | 14.42      | 0.00  | 0                | 0.00          |
| EL28             | On 02/05/2013 | Bond Future    |        |            | 113.65985 |       | 113.65985 | 113.65943    | 113.65943      |                   |            | 0.00  | 0                | 0.00          |
| EL28             | On 02/05/2013 | Bond Future    | 113.32 | Call       | 343.67000 |       | 0.34367   | 343.25000    | 0.34325        | 343.670           |            | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| EL28             | On 02/05/2013 | Bond Future        | 113.32 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 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          |
| ES26             | On 02/04/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| ES33             | On 02/05/2013 | Bond Future        |        |            | 8.76588      |       | 89.14129  | 8.81300      | 88.73977       |                   |            | 0.00  | 0                | 3,363.00      |
| ES33             | On 02/05/2013 | Bond Future        | 91.02  | Call       | 79,961.03000 |       | 79.96103  | 79,559.51000 | 79.55951       | 79,961.030        |            | 0.00  | 0                | 0.00          |
| ES33             | On 02/05/2013 | Bond Future        | 91.02  | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| ES33             | On 01/08/2013 | Bond Future        |        |            | 8.85214      |       | 90.32244  | 8.90065      | 89.91587       |                   |            | 0.00  | 0                | 0.00          |
| ES33             | On 01/08/2013 | Bond Future        | 9.00   | Call       | 1,230.24000  |       | 1.23024   | 823.67000    | 0.82367        | 1,230.240         |            | 0.00  | 0                | 0.00          |
| ES33             | On 01/08/2013 | Bond Future        | 9.00   | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| ES33             | On 01/08/2013 | Bond Future        | 91.02  | Call       | 79,271.11000 |       | 79.27111  | 78,864.54000 | 78.86454       | 79,271.110        |            | 0.00  | 0                | 0.00          |
| ES33             | On 01/08/2013 | Bond Future        | 91.02  | Put        | 0.00000      |       | 0.00000   | 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 02/05/2013 | GOVI               |        |            | 441.60900    |       | 441.60900 | 440.62200    | 440.62200      |                   |            | 0.00  | 0                | 97.00         |
| GOVI             | On 02/05/2013 | GOVI               | 432.99 | Call       | 86,190.00000 |       | 8.61900   | 76,320.00000 | 7.63200        | 86,190.000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On 02/05/2013 | GOVI               | 432.99 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 02/05/2013 | GOVI               | 433.00 | Call       | 86,090.00000 |       | 8.60900   | 76,220.00000 | 7.62200        | 86,090.000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On 02/05/2013 | GOVI               | 433.00 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 02/05/2013 | GOVI               | 433.01 | Call       | 85,990.00000 |       | 8.59900   | 76,120.00000 | 7.61200        | 85,990.000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On 02/05/2013 | GOVI               | 433.01 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 01/08/2013 | GOVI               |        |            | 447.46000    |       | 447.46000 | 446.46100    | 446.46100      |                   |            | 0.00  | 0                | 280.00        |
| GOVI             | On 01/08/2013 | GOVI               | 445.99 | Call       | 14,700.00000 |       | 1.47000   | 4,710.00000  | 0.47100        | 14,700.000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On 01/08/2013 | GOVI               | 445.99 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 01/08/2013 | GOVI               | 446.00 | Call       | 14,600.00000 |       | 1.46000   | 4,610.00000  | 0.46100        | 14,600.000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On 01/08/2013 | GOVI               | 446.00 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GOVI             | On 01/08/2013 | GOVI               | 446.01 | Call       | 14,500.00000 | 1.45000   | 4,510.00000  | 0.45100        | 14,500.000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On 01/08/2013 | GOVI               | 446.01 | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI               |        |            | 453.91800    | 453.91800 | 452.90500    | 452.90500      |                   |            | 0.00  | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI               | 445.99 | Call       | 79,280.00000 | 7.92800   | 69,150.00000 | 6.91500        | 79,280.000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI               | 445.99 | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI               | 446.00 | Call       | 79,180.00000 | 7.91800   | 69,050.00000 | 6.90500        | 79,180.000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI               | 446.00 | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI               | 446.01 | Call       | 79,080.00000 | 7.90800   | 68,950.00000 | 6.89500        | 79,080.000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI               | 446.01 | Put        | 0.00000      | 0.00000   | 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          |
| I2025            | On 31/01/2025 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| IGOV             | On 02/05/2013 | Index Future       |        |            | 201.12000    | 201.12000 | 201.18400    | 201.18400      |                   |            | 0.00  | 0                | 459.00        |
| IGOV             | On 01/08/2013 | Index Future       |        |            | 203.80900    | 203.80900 | 203.87400    | 203.87400      |                   |            | 0.00  | 0                | 147.00        |
| IGOV             | On 07/11/2013 | Index Future       |        |            | 206.77600    | 206.77600 | 206.84300    | 206.84300      |                   |            | 0.00  | 0                | 7.00          |
| ILBI             | On 02/05/2013 | Index Future       |        |            | 544.61900    | 544.61900 | 544.48500    | 544.48500      |                   |            | 0.00  | 0                | 183.00        |
| 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          |



| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| 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          |
| JIBAR FUTURE     | On 20/02/2013 | Jibar Tradeable Future  |        |            | 5.08000   |       | 94.92000  | 5.08000      | 94.92000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 20/03/2013 | Jibar Tradeable Future  |        |            | 5.08000   |       | 94.92000  | 5.08000      | 94.92000       |                   |            |  | 0.00  | 0                | 1,000.00      |
| JIBAR FUTURE     | On 17/04/2013 | Jibar Tradeable Future  |        |            | 5.07000   |       | 94.93000  | 5.07000      | 94.93000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 15/05/2013 | Jibar Tradeable Future  |        |            | 5.04000   |       | 94.96000  | 5.05000      | 94.95000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 19/06/2013 | Jibar Tradeable Future  |        |            | 5.03000   |       | 94.97000  | 5.03000      | 94.97000       |                   |            |  | 0.00  | 0                | 500.00        |
| JIBAR FUTURE     | On 17/07/2013 | Jibar Tradeable Future  |        |            | 5.03000   |       | 94.97000  | 5.03000      | 94.97000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 18/09/2013 | Jibar Tradeable Future  |        |            | 5.03000   |       | 94.97000  | 5.03000      | 94.97000       |                   |            |  | 0.00  | 0                | 2,200.00      |
| JIBAR FUTURE     | On 18/12/2013 | Jibar Tradeable Future  |        |            | 5.07000   |       | 94.93000  | 5.08000      | 94.92000       |                   |            |  | 0.00  | 0                | 2,000.00      |
| JIBAR FUTURE     | On 19/03/2014 | Jibar Tradeable Future  |        |            | 5.17000   |       | 94.83000  | 5.17000      | 94.83000       |                   |            |  | 0.00  | 0                | 400.00        |
| JIBAR FUTURE     | On 18/06/2014 | Jibar Tradeable Future  |        |            | 5.30000   |       | 94.70000  | 5.30000      | 94.70000       |                   |            |  | 0.00  | 0                | 800.00        |
| JIBAR FUTURE     | On 17/09/2014 | Jibar Tradeable Future  |        |            | 5.46000   |       | 94.54000  | 5.44000      | 94.56000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 17/12/2014 | Jibar Tradeable Future  |        |            | 5.62000   |       | 94.38000  | 5.60000      | 94.40000       |                   |            |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future |        |            | 7.53790   |       | 7.53790   | 7.53130      | 7.53130        |                   | 7.97       |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.89   | Call       | 648.23320 |       | 0.64823   | 641.62990    | 0.64163        | 648.233           | 12.59      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.89   | Put        | 0.33320   |       | 0.00033   | 0.32990      | 0.00033        | 0.333             | 12.59      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.90   | Call       | 638.25430 |       | 0.63825   | 631.65110    | 0.63165        | 638.254           | 12.49      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.90   | Put        | 0.35430   |       | 0.00035   | 0.35110      | 0.00035        | 0.354             | 12.49      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.91   | Call       | 628.27690 |       | 0.62828   | 621.67390    | 0.62167        | 628.277           | 12.39      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.91   | Put        | 0.37690   |       | 0.00038   | 0.37390      | 0.00037        | 0.377             | 12.39      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2013 | Foreign Exchange Future |        |            | 7.59220   |       | 7.59220   | 7.58540      | 7.58540        |                   | 9.32       |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2013 | Foreign Exchange Future | 7.34   | Call       | 318.25900 |       | 0.31826   | 313.81810    | 0.31382        | 318.259           | 9.68       |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2013 | Foreign Exchange Future | 7.34   | Put        | 66.05900  |       | 0.06606   | 68.41810     | 0.06842        | 66.059            | 9.68       |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2013 | Foreign Exchange Future | 7.35   | Call       | 310.86930 |       | 0.31087   | 306.49040    | 0.30649        | 310.869           | 9.67       |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2013 | Foreign Exchange Future | 7.35   | Put        | 68.66930  |       | 0.06867   | 71.09040     | 0.07109        | 68.669            | 9.67       |  | 0.00  | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM          | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NZ\$ / R         | On 14/06/2013 | Foreign Exchange Future | 7.36   | Call       | 303.55870    |       | 0.30356   | 299.24250    | 0.29924        | 303.559           | 9.66       | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2013 | Foreign Exchange Future | 7.36   | Put        | 71.35870     |       | 0.07136   | 73.84250     | 0.07384        | 71.359            | 9.66       | 0.00  | 0                | 0.00          |
| OTH1             | On 02/05/2013 | Index Future            |        |            | 427.80200    |       | 427.80200 | 427.80200    | 427.80200      |                   |            | 0.00  | 0                | 0.00          |
| R023             | On 02/05/2013 | Bond Future             |        |            | 6.79247      |       | 108.19598 | 6.83941      | 107.85004      |                   |            | 0.00  | 0                | 3,490.00      |
| R023             | On 02/05/2013 | Bond Future             | 7.04   | Call       | 1,808.18000  |       | 1.80818   | 1,462.24000  | 1.46224        | 1,808.180         |            | 0.00  | 0                | 0.00          |
| R023             | On 02/05/2013 | Bond Future             | 7.04   | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 02/05/2013 | Bond Future             | 7.05   | Call       | 1,880.40000  |       | 1.88040   | 1,534.46000  | 1.53446        | 1,880.400         |            | 0.00  | 0                | 0.00          |
| R023             | On 02/05/2013 | Bond Future             | 7.05   | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 02/05/2013 | Bond Future             | 7.06   | Call       | 1,952.56000  |       | 1.95256   | 1,606.62000  | 1.60662        | 1,952.560         |            | 0.00  | 0                | 0.00          |
| R023             | On 02/05/2013 | Bond Future             | 7.06   | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             |        |            | 6.84343      |       | 109.62957 | 6.89209      | 109.27932      |                   |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             | 7.29   | Call       | 3,159.75000  |       | 3.15975   | 2,809.50000  | 2.80950        | 3,159.750         |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             | 7.29   | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             | 7.30   | Call       | 3,229.12000  |       | 3.22912   | 2,878.87000  | 2.87887        | 3,229.120         |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             | 7.30   | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             | 7.31   | Call       | 3,298.43000  |       | 3.29843   | 2,948.18000  | 2.94818        | 3,298.430         |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             | 7.31   | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future             |        |            | 5.32166      |       | 119.81281 | 5.34929      | 119.74555      |                   | 1.72       | 0.00  | 0                | 19,451.00     |
| R157             | On 02/05/2013 | Bond Future             | 5.34   | Call       | 390.80000    |       | 0.39080   | 359.29000    | 0.35929        | 390.800           |            | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future             | 5.34   | Put        | 346.15000    |       | 0.34615   | 381.90000    | 0.38190        | 346.150           |            | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future             | 5.35   | Call       | 403.95000    |       | 0.40395   | 371.75000    | 0.37175        | 403.950           |            | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future             | 5.35   | Put        | 334.96000    |       | 0.33496   | 370.02000    | 0.37002        | 334.960           |            | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future             | 5.36   | Call       | 417.36000    |       | 0.41736   | 384.44000    | 0.38444        | 417.360           |            | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future             | 5.36   | Put        | 324.04000    |       | 0.32404   | 358.38000    | 0.35838        | 324.040           |            | 0.00  | 0                | 0.00          |
| R157             | On 01/08/2013 | Bond Future             |        |            | 5.31182      |       | 121.40043 | 5.34301      | 121.33261      |                   | 1.58       | 0.00  | 0                | 0.00          |
| R157             | On 01/08/2013 | Bond Future             | 116.11 | Call       | 91,944.80000 |       | 91.94480  | 91,876.98000 | 91.87698       | 91,944.800        |            | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM           | Yield     | MarkPrice     | Previous MTM | Previous Price | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-----------|---------------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| R157             | On 01/08/2013 | Bond Future        | 116.11 | Put        | 0.00000       |           | 0.00000       | 0.00000      | 0.00000        | 0.000             | 1.70       | 0.00       | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        |        |            | 5.29713       | 116.34495 | 5.33333       | 116.27639    |                |                   | 1.46       | 0.00       | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.59   | Call       | 905.24000     | 0.90524   | 862.42000     | 0.86242      | 905.240        |                   | 1.50       | 0.00       | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.59   | Put        | 352.11000     | 0.35211   | 377.85000     | 0.37785      | 352.110        |                   | 1.50       | 0.00       | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.60   | Call       | 917.76000     | 0.91776   | 874.62000     | 0.87462      | 917.760        |                   | 1.50       | 0.00       | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.60   | Put        | 345.81000     | 0.34581   | 371.23000     | 0.37123      | 345.810        |                   | 1.50       | 0.00       | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.61   | Call       | 930.38000     | 0.93038   | 886.91000     | 0.88691      | 930.380        |                   | 1.50       | 0.00       | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.61   | Put        | 339.61000     | 0.33961   | 364.70000     | 0.36470      | 339.610        |                   | 1.50       | 0.00       | 0                | 0.00          |
| R157             | On 15/09/2015 | Price Contribution |        |            | 100.00000     | 100.00000 | 100.00000     | 100.00000    |                |                   |            | 0.00       | 0                | 0.00          |
| R157/R201        | On 15/09/2015 | Price Contribution |        |            | 100.00000     | 100.00000 | 100.00000     | 100.00000    |                |                   |            | 0.00       | 0                | 0.00          |
| R157/R206        | On 15/09/2015 | Price Contribution |        |            | 100.00000     | 100.00000 | 100.00000     | 100.00000    |                |                   |            | 0.00       | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        |        |            | 7.31227       | 131.14126 | 7.35407       | 130.71989    |                |                   | 11.42      | 0.00       | 0                | 68,926.00     |
| R186             | On 02/05/2013 | Bond Future        | 6.75   | Call       | 693.88000     | 0.69388   | 626.67000     | 0.62667      | 693.880        |                   | 11.19      | 0.00       | 0                | 350.00        |
| R186             | On 02/05/2013 | Bond Future        | 6.75   | Put        | 6,556.19000   | 6.55619   | 6,910.35000   | 6.91035      | 6,556.190      |                   | 11.19      | 0.00       | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.39   | Call       | 3,047.65000   | 3.04765   | 2,836.43000   | 2.83643      | 3,047.650      |                   | 11.39      | 0.00       | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.39   | Put        | 2,265.62000   | 2.26562   | 2,475.77000   | 2.47577      | 2,265.620      |                   | 11.39      | 0.00       | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.40   | Call       | 3,102.41000   | 3.10241   | 2,888.63000   | 2.88863      | 3,102.410      |                   | 11.39      | 0.00       | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.40   | Put        | 2,220.26000   | 2.22026   | 2,427.85000   | 2.42785      | 2,220.260      |                   | 11.39      | 0.00       | 0                | 150.00        |
| R186             | On 02/05/2013 | Bond Future        | 7.41   | Call       | 3,157.71000   | 3.15771   | 2,941.38000   | 2.94138      | 3,157.710      |                   | 11.40      | 0.00       | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.41   | Put        | 2,175.55000   | 2.17555   | 2,380.59000   | 2.38059      | 2,175.550      |                   | 11.40      | 0.00       | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.75   | Call       | 5,342.80000   | 5.34280   | 5,045.94000   | 5.04594      | 5,342.800      |                   | 11.56      | 0.00       | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.75   | Put        | 1,025.08000   | 1.02508   | 1,149.59000   | 1.14959      | 1,025.080      |                   | 11.56      | 0.00       | 0                | 100.00        |
| R186             | On 01/08/2013 | Bond Future        |        |            | 7.37455       | 127.59392 | 7.41772       | 127.16734    |                |                   | 13.03      | 0.00       | 0                | 0.00          |
| R186             | On 01/08/2013 | Bond Future        | 7.25   | Call       | 3,835.23000   | 3.83523   | 3,650.25000   | 3.65025      | 3,835.230      |                   | 12.96      | 747,869.85 | 195              | 4,215.00      |
| R186             | On 01/08/2013 | Bond Future        | 7.25   | Put        | 5,077.25000   | 5.07725   | 5,318.85000   | 5.31885      | 5,077.250      |                   | 12.96      | 0.00       | 0                | 0.00          |
| R186             | On 01/08/2013 | Bond Future        | 128.26 | Call       | 118,321.51000 | 118.32151 | 117,894.93000 | 117.89493    | 118,321.510    |                   | 13.53      | 0.00       | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R186             | On 01/08/2013 | Bond Future        | 128.26 | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             | 13.53      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        |        |            | 7.44207      | 129.43542 | 7.48680      | 129.00293      |                   | 12.70      | 0.00  | 0                | 480.00        |
| R186             | On 07/11/2013 | Bond Future        | 8.15   | Call       | 9,482.80000  | 9.48280   | 9,191.31000  | 9.19131        | 9,482.800         | 13.09      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.15   | Put        | 2,874.63000  | 2.87463   | 3,015.63000  | 3.01563        | 2,874.630         | 13.09      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.16   | Call       | 9,544.64000  | 9.54464   | 9,252.16000  | 9.25216        | 9,544.640         | 13.10      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.16   | Put        | 2,846.65000  | 2.84665   | 2,986.66000  | 2.98666        | 2,846.650         | 13.10      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.75   | Call       | 13,347.79000 | 13.34779  | 13,003.08000 | 13.00308       | 13,347.790        | 13.29      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.75   | Put        | 1,514.94000  | 1.51494   | 1,602.72000  | 1.60272        | 1,514.940         | 13.29      | 0.00  | 0                | 130.00        |
| R186             | On 07/11/2013 | Bond Future        | 8.14   | Call       | 9,421.09000  | 9.42109   | 9,130.60000  | 9.13060        | 9,421.090         | 13.08      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.14   | Put        | 2,902.84000  | 2.90284   | 3,044.84000  | 3.04484        | 2,902.840         | 13.08      | 0.00  | 0                | 0.00          |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R186/R157        | On 21/12/2026 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R189             | On 01/04/2013 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R197             | On 02/05/2013 | Bond Future        |        |            | 289.45100    | 289.45100 | 289.45786    | 289.45786      |                   |            | 0.00  | 0                | 2,633.00      |
| R197             | On 02/05/2013 | Bond Future        | 282.39 | Call       | 7,061.00000  | 7.06100   | 7,067.86000  | 7.06786        | 7,061.000         |            | 0.00  | 0                | 0.00          |
| R197             | On 02/05/2013 | Bond Future        | 282.39 | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R197             | On 02/05/2013 | Bond Future        | 282.40 | Call       | 7,051.00000  | 7.05100   | 7,057.86000  | 7.05786        | 7,051.000         |            | 0.00  | 0                | 0.00          |
| R197             | On 02/05/2013 | Bond Future        | 282.40 | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R197             | On 02/05/2013 | Bond Future        | 282.41 | Call       | 7,041.00000  | 7.04100   | 7,047.86000  | 7.04786        | 7,041.000         |            | 0.00  | 0                | 0.00          |
| R197             | On 02/05/2013 | Bond Future        | 282.41 | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R201             | On 02/05/2013 | Bond Future        |        |            | 5.20357      | 108.73663 | 5.20348      | 108.73678      |                   | 1.02       | 0.00  | 0                | 4.00          |
| R201             | On 02/05/2013 | Bond Future        | 4.04   | Call       | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             | 0.96       | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R201             | On 02/05/2013 | Bond Future        | 4.04   | Put        | 1,878.95000  |       | 1.87895   | 1,878.80000  | 1.87880        | 1,878.950         | 0.96       | 0.00  | 0                | 0.00          |
| R201             | On 02/05/2013 | Bond Future        | 4.05   | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 0.96       | 0.00  | 0                | 0.00          |
| R201             | On 02/05/2013 | Bond Future        | 4.05   | Put        | 1,862.62000  |       | 1.86262   | 1,862.47000  | 1.86247        | 1,862.620         | 0.96       | 0.00  | 0                | 0.00          |
| R201             | On 02/05/2013 | Bond Future        | 4.06   | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 0.96       | 0.00  | 0                | 0.00          |
| R201             | On 02/05/2013 | Bond Future        | 4.06   | Put        | 1,846.28000  |       | 1.84628   | 1,846.13000  | 1.84613        | 1,846.280         | 0.96       | 0.00  | 0                | 0.00          |
| R201             | On 01/08/2013 | Bond Future        |        |            | 5.17525      |       | 105.77321 | 5.17493      | 105.77364      |                   | 0.96       | 0.00  | 0                | 0.00          |
| R201             | On 01/08/2013 | Bond Future        | 107.45 | Call       | 68,527.53000 |       | 68.52753  | 68,527.96000 | 68.52796       | 68,527.530        | 1.04       | 0.00  | 0                | 0.00          |
| R201             | On 01/08/2013 | Bond Future        | 107.45 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 1.04       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        |        |            | 5.11167      |       | 107.29979 | 5.11106      | 107.30046      |                   | 0.84       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.79   | Call       | 157.45000    |       | 0.15745   | 158.19000    | 0.15819        | 157.450           | 0.83       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.79   | Put        | 510.44000    |       | 0.51044   | 510.51000    | 0.51051        | 510.440           | 0.83       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.80   | Call       | 160.99000    |       | 0.16099   | 161.73000    | 0.16173        | 160.990           | 0.83       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.80   | Put        | 502.98000    |       | 0.50298   | 503.05000    | 0.50305        | 502.980           | 0.83       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.81   | Call       | 164.59000    |       | 0.16459   | 165.33000    | 0.16533        | 164.590           | 0.83       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.81   | Put        | 495.58000    |       | 0.49558   | 495.65000    | 0.49565        | 495.580           | 0.83       | 0.00  | 0                | 0.00          |
| R201             | On 22/12/2014 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R201/R206        | On 22/12/2014 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R202             | On 02/05/2013 | Bond Future        |        |            | 215.48054    |       | 215.48054 | 215.48087    | 215.48087      |                   |            | 0.00  | 0                | 49,442.00     |
| R202             | On 02/05/2013 | Bond Future        | 211.04 | Call       | 4,440.54000  |       | 4.44054   | 4,440.87000  | 4.44087        | 4,440.540         |            | 0.00  | 0                | 0.00          |
| R202             | On 02/05/2013 | Bond Future        | 211.04 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R202             | On 02/05/2013 | Bond Future        | 211.05 | Call       | 4,430.54000  |       | 4.43054   | 4,430.87000  | 4.43087        | 4,430.540         |            | 0.00  | 0                | 0.00          |
| R202             | On 02/05/2013 | Bond Future        | 211.05 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R202             | On 02/05/2013 | Bond Future        | 211.06 | Call       | 4,420.54000  |       | 4.42054   | 4,420.87000  | 4.42087        | 4,420.540         |            | 0.00  | 0                | 0.00          |
| R202             | On 02/05/2013 | Bond Future        | 211.06 | Put        | 0.00000      |       | 0.00000   | 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          |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM           | Yield | MarkPrice | Previous MTM  | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| R203             | On 02/05/2013 | Bond Future        |        |            | 5.78801       |       | 110.53685 | 5.83065       | 110.36573      |                   | 3.91       | 0.00  | 0                | 10,716.00     |
| R203             | On 02/05/2013 | Bond Future        | 5.89   | Call       | 991.42000     |       | 0.99142   | 899.18000     | 0.89918        | 991.420           | 3.94       | 0.00  | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.89   | Put        | 582.67000     |       | 0.58267   | 661.55000     | 0.66155        | 582.670           | 3.94       | 0.00  | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.90   | Call       | 1,015.17000   |       | 1.01517   | 921.53000     | 0.92153        | 1,015.170         | 3.94       | 0.00  | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.90   | Put        | 566.44000     |       | 0.56644   | 643.92000     | 0.64392        | 566.440           | 3.94       | 0.00  | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.91   | Call       | 1,039.23000   |       | 1.03923   | 944.19000     | 0.94419        | 1,039.230         | 3.94       | 0.00  | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.91   | Put        | 550.54000     |       | 0.55054   | 626.62000     | 0.62662        | 550.540           | 3.94       | 0.00  | 0                | 0.00          |
| R203             | On 01/08/2013 | Bond Future        |        |            | 5.81589       |       | 112.00151 | 5.86148       | 111.82843      |                   | 3.79       | 0.00  | 0                | 0.00          |
| R203             | On 01/08/2013 | Bond Future        | 109.11 | Call       | 98,788.31000  |       | 98.78831  | 98,615.23000  | 98.61523       | 98,788.310        | 3.98       | 0.00  | 0                | 0.00          |
| R203             | On 01/08/2013 | Bond Future        | 109.11 | Put        | 0.00000       |       | 0.00000   | 0.00000       | 0.00000        | 0.000             | 3.98       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        |        |            | 5.84976       |       | 109.45776 | 5.89901       | 109.28243      |                   | 3.67       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 6.01   | Call       | 1,655.93000   |       | 1.65593   | 1,559.86000   | 1.55986        | 1,655.930         | 3.67       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 6.01   | Put        | 1,086.76000   |       | 1.08676   | 1,166.02000   | 1.16602        | 1,086.760         | 3.67       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 571.00 | Call       | 107,228.24000 |       | 107.22824 | 107,052.91000 | 107.05291      | 107,228.240       | 3.86       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 571.00 | Put        | 0.00000       |       | 0.00000   | 0.00000       | 0.00000        | 0.000             | 3.86       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 5.71   | Call       | 1,110.27000   |       | 1.11027   | 1,036.18000   | 1.03618        | 1,110.270         | 3.64       | 0.00  | 0                | 15.00         |
| R203             | On 07/11/2013 | Bond Future        | 5.71   | Put        | 1,609.71000   |       | 1.60971   | 1,710.95000   | 1.71095        | 1,609.710         | 3.64       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 5.99   | Call       | 1,615.42000   |       | 1.61542   | 1,520.80000   | 1.52080        | 1,615.420         | 3.67       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 5.99   | Put        | 1,117.09000   |       | 1.11709   | 1,197.80000   | 1.19780        | 1,117.090         | 3.67       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 6.00   | Call       | 1,635.43000   |       | 1.63543   | 1,540.08000   | 1.54008        | 1,635.430         | 3.67       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 6.00   | Put        | 1,101.67000   |       | 1.10167   | 1,181.65000   | 1.18165        | 1,101.670         | 3.67       | 0.00  | 0                | 0.00          |
| R203             | On 15/09/2017 | Price Contribution |        |            | 100.00000     |       | 100.00000 | 100.00000     | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R203/R157        | On 15/09/2017 | Price Contribution |        |            | 100.00000     |       | 100.00000 | 100.00000     | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        |        |            | 6.06636       |       | 112.09794 | 6.09820       | 111.94004      |                   | 5.36       | 0.00  | 0                | 6,807.00      |
| R204             | On 02/05/2013 | Bond Future        | 6.29   | Call       | 1,717.95000   |       | 1.71795   | 1,621.97000   | 1.62197        | 1,717.950         | 5.45       | 0.00  | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        | 6.29   | Put        | 614.77000     |       | 0.61477   | 676.69000     | 0.67669        | 614.770           | 5.45       | 0.00  | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        | 6.30   | Call       | 1,750.71000   |       | 1.75071   | 1,653.64000   | 1.65364        | 1,750.710         | 5.46       | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM           | Yield | MarkPrice | Previous MTM  | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| R204             | On 02/05/2013 | Bond Future        | 6.30   | Put        | 598.52000     |       | 0.59852   | 659.35000     | 0.65935        | 598.520           | 5.46       | 0.00  | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        | 6.31   | Call       | 1,783.77000   |       | 1.78377   | 1,685.62000   | 1.68562        | 1,783.770         | 5.46       | 0.00  | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        | 6.31   | Put        | 582.60000     |       | 0.58260   | 642.35000     | 0.64235        | 582.600           | 5.46       | 0.00  | 0                | 0.00          |
| R204             | On 01/08/2013 | Bond Future        |        |            | 6.10707       |       | 109.55658 | 6.14067       | 109.39687      |                   | 5.58       | 0.00  | 0                | 0.00          |
| R204             | On 01/08/2013 | Bond Future        | 110.75 | Call       | 100,673.08000 |       | 100.67308 | 100,513.37000 | 100.51337      | 100,673.080       | 5.86       | 0.00  | 0                | 0.00          |
| R204             | On 01/08/2013 | Bond Future        | 110.75 | Put        | 0.00000       |       | 0.00000   | 0.00000       | 0.00000        | 0.000             | 5.86       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        |        |            | 6.15064       |       | 111.13773 | 6.18634       | 110.97598      |                   | 5.18       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 7.00   | Call       | 4,422.84000   |       | 4.42284   | 4,300.21000   | 4.30021        | 4,422.840         | 5.42       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 7.00   | Put        | 653.35000     |       | 0.65335   | 692.47000     | 0.69247        | 653.350           | 5.42       | 0.00  | 0                | 180.00        |
| R204             | On 07/11/2013 | Bond Future        | 6.29   | Call       | 2,272.42000   |       | 2.27242   | 2,186.57000   | 2.18657        | 2,272.420         | 5.19       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.29   | Put        | 1,642.66000   |       | 1.64266   | 1,718.56000   | 1.71856        | 1,642.660         | 5.19       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.30   | Call       | 2,298.05000   |       | 2.29805   | 2,211.61000   | 2.21161        | 2,298.050         | 5.20       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.30   | Put        | 1,623.27000   |       | 1.62327   | 1,698.58000   | 1.69858        | 1,623.270         | 5.20       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.31   | Call       | 2,323.83000   |       | 2.32383   | 2,236.80000   | 2.23680        | 2,323.830         | 5.20       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.31   | Put        | 1,604.05000   |       | 1.60405   | 1,678.77000   | 1.67877        | 1,604.050         | 5.20       | 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/R157        | On 15/01/2020 | Price Contribution |        |            | 100.00000     |       | 100.00000 | 100.00000     | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R204/R203        | On 21/12/2018 | Price Contribution |        |            | 100.00000     |       | 100.00000 | 100.00000     | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000     |       | 100.00000 | 100.00000     | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        |        |            | 5.20409       |       | 103.84692 | 5.20399       | 103.84699      |                   | 0.42       | 0.00  | 0                | 23.00         |
| R206             | On 02/05/2013 | Bond Future        | 3.39   | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000        | 0.000             | 0.39       | 0.00  | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        | 3.39   | Put        | 1,248.27000   |       | 1.24827   | 1,248.20000   | 1.24820        | 1,248.270         | 0.39       | 0.00  | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        | 3.40   | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000        | 0.000             | 0.39       | 0.00  | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        | 3.40   | Put        | 1,241.32000   |       | 1.24132   | 1,241.25000   | 1.24125        | 1,241.320         | 0.39       | 0.00  | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        | 3.41   | Call       | 0.00000       |       | 0.00000   | 0.00000       | 0.00000        | 0.000             | 0.39       | 0.00  | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        | 3.41   | Put        | 1,234.37000   |       | 1.23437   | 1,234.30000   | 1.23430        | 1,234.370         | 0.39       | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R206             | On 01/08/2013 | Bond Future        |        |            | 5.08321      |       | 101.46093 | 5.08242      | 101.46127      |                   | 0.32       | 0.00  | 0                | 0.00          |
| R206             | On 01/08/2013 | Bond Future        | 103.94 | Call       | 30,462.82000 |       | 30.46282  | 30,463.16000 | 30.46316       | 30,462.820        | 0.34       | 0.00  | 0                | 0.00          |
| R206             | On 01/08/2013 | Bond Future        | 103.94 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 0.34       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        |        |            | 4.56981      |       | 102.92528 | 4.56663      | 102.92584      |                   | 0.12       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.29   | Call       | 21.32000     |       | 0.02132   | 21.57000     | 0.02157        | 21.320            | 0.12       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.29   | Put        | 71.44000     |       | 0.07144   | 71.13000     | 0.07113        | 71.440            | 0.12       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.30   | Call       | 21.90000     |       | 0.02190   | 22.15000     | 0.02215        | 21.900            | 0.12       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.30   | Put        | 70.22000     |       | 0.07022   | 69.91000     | 0.06991        | 70.220            | 0.12       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.31   | Call       | 22.48000     |       | 0.02248   | 22.73000     | 0.02273        | 22.480            | 0.12       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.31   | Put        | 69.01000     |       | 0.06901   | 68.70000     | 0.06870        | 69.010            | 0.12       | 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 02/05/2013 | Bond Future        |        |            | 6.32195      |       | 107.22976 | 6.34848      | 107.08257      |                   | 6.69       | 0.00  | 0                | 5,051.00      |
| R207             | On 02/05/2013 | Bond Future        | 6.44   | Call       | 1,632.95000  |       | 1.63295   | 1,556.69000  | 1.55669        | 1,632.950         | 6.76       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.44   | Put        | 979.94000    |       | 0.97994   | 1,050.87000  | 1.05087        | 979.940           | 6.76       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.45   | Call       | 1,665.54000  |       | 1.66554   | 1,588.27000  | 1.58827        | 1,665.540         | 6.76       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.45   | Put        | 957.44000    |       | 0.95744   | 1,027.36000  | 1.02736        | 957.440           | 6.76       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.46   | Call       | 1,698.47000  |       | 1.69847   | 1,620.20000  | 1.62020        | 1,698.470         | 6.77       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.46   | Put        | 935.32000    |       | 0.93532   | 1,004.24000  | 1.00424        | 935.320           | 6.77       | 0.00  | 0                | 0.00          |
| R207             | On 01/08/2013 | Bond Future        |        |            | 6.37065      |       | 105.01396 | 6.39844      | 104.86510      |                   | 6.89       | 0.00  | 0                | 0.00          |
| R207             | On 01/08/2013 | Bond Future        | 106.18 | Call       | 97,442.77000 |       | 97.44277  | 97,293.91000 | 97.29391       | 97,442.770        | 7.21       | 0.00  | 0                | 0.00          |
| R207             | On 01/08/2013 | Bond Future        | 106.18 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 7.21       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        |        |            | 6.41958      |       | 106.52960 | 6.44882      | 106.37883      |                   | 6.64       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.69   | Call       | 3,150.23000  |       | 3.15023   | 3,064.65000  | 3.06465        | 3,150.230         | 6.71       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.69   | Put        | 1,765.97000  |       | 1.76597   | 1,831.16000  | 1.83116        | 1,765.970         | 6.71       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.70   | Call       | 3,181.15000  |       | 3.18115   | 3,095.07000  | 3.09507        | 3,181.150         | 6.71       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.70   | Put        | 1,746.13000  |       | 1.74613   | 1,810.82000  | 1.81082        | 1,746.130         | 6.71       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.71   | Call       | 3,212.20000  |       | 3.21220   | 3,125.64000  | 3.12564        | 3,212.200         | 6.72       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.71   | Put        | 1,726.46000  |       | 1.72646   | 1,790.67000  | 1.79067        | 1,726.460         | 6.72       | 0.00  | 0                | 0.00          |



| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| R207             | On 15/01/2020 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00  | 0                | 0.00          |
| R207/R157        | On 15/01/2020 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00  | 0                | 0.00          |
| R207/R203        | On 15/01/2020 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        |        |            | 6.46468      |       | 102.41718 | 6.49625      | 102.22240      |                   | 7.97       |  | 0.00  | 0                | 18,418.00     |
| R208             | On 02/05/2013 | Bond Future        | 6.64   | Call       | 2,050.85000  |       | 2.05085   | 1,941.18000  | 1.94118        | 2,050.850         | 8.03       |  | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.64   | Put        | 974.94000    |       | 0.97494   | 1,060.05000  | 1.06005        | 974.940           | 8.03       |  | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.65   | Call       | 2,088.88000  |       | 2.08888   | 1,977.93000  | 1.97793        | 2,088.880         | 8.04       |  | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.65   | Put        | 952.02000    |       | 0.95202   | 1,035.85000  | 1.03585        | 952.020           | 8.04       |  | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.66   | Call       | 2,127.27000  |       | 2.12727   | 2,015.04000  | 2.01504        | 2,127.270         | 8.04       |  | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.66   | Put        | 929.52000    |       | 0.92952   | 1,012.07000  | 1.01207        | 929.520           | 8.04       |  | 0.00  | 0                | 0.00          |
| R208             | On 01/08/2013 | Bond Future        |        |            | 6.51055      |       | 103.77429 | 6.54341      | 103.57721      |                   | 8.23       |  | 0.00  | 0                | 0.00          |
| R208             | On 01/08/2013 | Bond Future        | 101.40 | Call       | 94,729.82000 |       | 94.72982  | 94,532.74000 | 94.53274       | 94,729.820        | 8.62       |  | 0.00  | 0                | 0.00          |
| R208             | On 01/08/2013 | Bond Future        | 101.40 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 8.62       |  | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        |        |            | 6.56168      |       | 101.87563 | 6.59604      | 101.67598      |                   | 8.17       |  | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 7.50   | Call       | 6,265.46000  |       | 6.26546   | 6,115.21000  | 6.11521        | 6,265.460         | 8.63       |  | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 7.50   | Put        | 983.10000    |       | 0.98310   | 1,032.50000  | 1.03250        | 983.100           | 8.63       |  | 0.00  | 0                | 230.00        |
| R208             | On 07/11/2013 | Bond Future        | 6.79   | Call       | 3,540.56000  |       | 3.54056   | 3,429.75000  | 3.42975        | 3,540.560         | 8.30       |  | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.79   | Put        | 2,222.94000  |       | 2.22294   | 2,311.78000  | 2.31178        | 2,222.940         | 8.30       |  | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.80   | Call       | 3,574.37000  |       | 3.57437   | 3,462.92000  | 3.46292        | 3,574.370         | 8.30       |  | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.80   | Put        | 2,199.52000  |       | 2.19952   | 2,287.72000  | 2.28772        | 2,199.520         | 8.30       |  | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.81   | Call       | 3,608.32000  |       | 3.60832   | 3,496.24000  | 3.49624        | 3,608.320         | 8.31       |  | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.81   | Put        | 2,176.29000  |       | 2.17629   | 2,263.86000  | 2.26386        | 2,176.290         | 8.31       |  | 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/R157        | On 31/03/2021 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00  | 0                | 0.00          |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        |        |            | 8.18392      | 80.75641  | 8.23066      | 80.35255       |                   | 17.00      | 0.00  | 0                | 8,814.00      |
| R209             | On 02/05/2013 | Bond Future        | 7.99   | Call       | 1,679.41000  | 1.67941   | 1,537.16000  | 1.53716        | 1,679.410         | 16.88      | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 7.99   | Put        | 3,389.11000  | 3.38911   | 3,650.72000  | 3.65072        | 3,389.110         | 16.88      | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 8.00   | Call       | 1,713.99000  | 1.71399   | 1,569.54000  | 1.56954        | 1,713.990         | 16.88      | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 8.00   | Put        | 3,334.16000  | 3.33416   | 3,593.57000  | 3.59357        | 3,334.160         | 16.88      | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 8.01   | Call       | 1,749.00000  | 1.74900   | 1,602.35000  | 1.60235        | 1,749.000         | 16.89      | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 8.01   | Put        | 3,279.79000  | 3.27979   | 3,537.00000  | 3.53700        | 3,279.790         | 16.89      | 0.00  | 0                | 0.00          |
| R209             | On 01/08/2013 | Bond Future        |        |            | 8.24859      | 81.82653  | 8.29656      | 81.41753       |                   | 18.05      | 0.00  | 0                | 0.00          |
| R209             | On 01/08/2013 | Bond Future        | 79.36  | Call       | 71,877.42000 | 71.87742  | 71,468.42000 | 71.46842       | 71,877.420        | 18.77      | 0.00  | 0                | 0.00          |
| R209             | On 01/08/2013 | Bond Future        | 79.36  | Put        | 0.00000      | 0.00000   | 0.00000      | 0.00000        | 0.000             | 18.77      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        |        |            | 8.31971      | 79.86266  | 8.36906      | 79.44800       |                   | 20.05      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 9.50   | Call       | 11,013.17000 | 11.01317  | 10,699.92000 | 10.69992       | 11,013.170        | 20.88      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 9.50   | Put        | 1,950.66000  | 1.95066   | 2,052.07000  | 2.05207        | 1,950.660         | 20.88      | 0.00  | 0                | 180.00        |
| R209             | On 07/11/2013 | Bond Future        | 8.79   | Call       | 7,454.62000  | 7.45462   | 7,199.40000  | 7.19940        | 7,454.620         | 20.29      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.79   | Put        | 3,635.51000  | 3.63551   | 3,794.95000  | 3.79495        | 3,635.510         | 20.29      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.80   | Call       | 7,501.94000  | 7.50194   | 7,245.79000  | 7.24579        | 7,501.940         | 20.30      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.80   | Put        | 3,604.75000  | 3.60475   | 3,763.26000  | 3.76326        | 3,604.750         | 20.30      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.81   | Call       | 7,549.36000  | 7.54936   | 7,292.28000  | 7.29228        | 7,549.360         | 20.31      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.81   | Put        | 3,574.21000  | 3.57421   | 3,731.79000  | 3.73179        | 3,574.210         | 20.31      | 0.00  | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000      | 6.25000   | 6.25000      | 6.25000        |                   |            | 0.00  | 0                | 0.00          |
| R209/R157        | On 31/03/2036 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000    | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM Yield   | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R210             | On 02/05/2013 | Bond Future        |        |            | 164.36694   | 164.36694 | 164.36859    | 164.36859      |                   |            | 0.00  | 0                | 1,244.00      |
| R210             | On 02/05/2013 | Bond Future        | 161.14 | Call       | 3,226.94000 | 3.22694   | 3,228.59000  | 3.22859        | 3,226.940         |            | 0.00  | 0                | 0.00          |
| R210             | On 02/05/2013 | Bond Future        | 161.14 | Put        | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R210             | On 02/05/2013 | Bond Future        | 161.15 | Call       | 3,216.94000 | 3.21694   | 3,218.59000  | 3.21859        | 3,216.940         |            | 0.00  | 0                | 0.00          |
| R210             | On 02/05/2013 | Bond Future        | 161.15 | Put        | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R210             | On 02/05/2013 | Bond Future        | 161.16 | Call       | 3,206.94000 | 3.20694   | 3,208.59000  | 3.20859        | 3,206.940         |            | 0.00  | 0                | 0.00          |
| R210             | On 02/05/2013 | Bond Future        | 161.16 | Put        | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R210             | On 31/03/2028 | Price Contribution |        |            | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R211             | On 02/05/2013 | Bond Future        |        |            | 128.63402   | 128.63402 | 128.64152    | 128.64152      |                   |            | 0.00  | 0                | 529.00        |
| R211             | On 02/05/2013 | Bond Future        | 125.69 | Call       | 2,944.02000 | 2.94402   | 2,951.52000  | 2.95152        | 2,944.020         |            | 0.00  | 0                | 0.00          |
| R211             | On 02/05/2013 | Bond Future        | 125.69 | Put        | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R211             | On 02/05/2013 | Bond Future        | 125.70 | Call       | 2,934.02000 | 2.93402   | 2,941.52000  | 2.94152        | 2,934.020         |            | 0.00  | 0                | 0.00          |
| R211             | On 02/05/2013 | Bond Future        | 125.70 | Put        | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R211             | On 02/05/2013 | Bond Future        | 125.71 | Call       | 2,924.02000 | 2.92402   | 2,931.52000  | 2.93152        | 2,924.020         |            | 0.00  | 0                | 0.00          |
| R211             | On 02/05/2013 | Bond Future        | 125.71 | Put        | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R211             | On 31/01/2017 | Price Contribution |        |            | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R212             | On 02/05/2013 | Bond Future        |        |            | 134.50033   | 134.50033 | 134.82835    | 134.82835      |                   |            | 0.00  | 0                | 20,170.00     |
| R212             | On 02/05/2013 | Bond Future        | 131.09 | Call       | 3,410.33000 | 3.41033   | 3,738.35000  | 3.73835        | 3,410.330         |            | 0.00  | 0                | 0.00          |
| R212             | On 02/05/2013 | Bond Future        | 131.09 | Put        | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R212             | On 02/05/2013 | Bond Future        | 131.10 | Call       | 3,400.33000 | 3.40033   | 3,728.35000  | 3.72835        | 3,400.330         |            | 0.00  | 0                | 0.00          |
| R212             | On 02/05/2013 | Bond Future        | 131.10 | Put        | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R212             | On 02/05/2013 | Bond Future        | 131.11 | Call       | 3,390.33000 | 3.39033   | 3,718.35000  | 3.71835        | 3,390.330         |            | 0.00  | 0                | 0.00          |
| R212             | On 02/05/2013 | Bond Future        | 131.11 | Put        | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R212             | On 31/01/2022 | Price Contribution |        |            | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future        |        |            | 7.88717     | 92.86462  | 7.92881      | 92.49493       |                   | 15.29      | 0.00  | 0                | 10,514.00     |
| R213             | On 02/05/2013 | Bond Future        | 7.84   | Call       | 2,305.46000 | 2.30546   | 2,147.03000  | 2.14703        | 2,305.460         | 15.23      | 0.00  | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM          | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R213             | On 02/05/2013 | Bond Future             | 7.84   | Put        | 2,726.87000  |       | 2.72687   | 2,938.13000  | 2.93813        | 2,726.870         | 15.23      | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future             | 7.85   | Call       | 2,347.56000  |       | 2.34756   | 2,187.06000  | 2.18706        | 2,347.560         | 15.23      | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future             | 7.85   | Put        | 2,679.40000  |       | 2.67940   | 2,888.59000  | 2.88859        | 2,679.400         | 15.23      | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future             | 7.86   | Call       | 2,390.12000  |       | 2.39012   | 2,227.54000  | 2.22754        | 2,390.120         | 15.23      | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future             | 7.86   | Put        | 2,632.51000  |       | 2.63251   | 2,839.62000  | 2.83962        | 2,632.510         | 15.23      | 0.00  | 0                | 0.00          |
| R213             | On 01/08/2013 | Bond Future             |        |            | 7.95106      |       | 94.09512  | 7.99386      | 93.72075       |                   | 15.71      | 0.00  | 0                | 0.00          |
| R213             | On 01/08/2013 | Bond Future             | 91.25  | Call       | 83,480.10000 |       | 83.48010  | 83,105.73000 | 83.10573       | 83,480.100        | 16.28      | 0.00  | 0                | 0.00          |
| R213             | On 01/08/2013 | Bond Future             | 91.25  | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 16.28      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             |        |            | 8.02288      |       | 91.91550  | 8.06699      | 91.53590       |                   | 16.62      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.59   | Call       | 7,832.41000  |       | 7.83241   | 7,589.64000  | 7.58964        | 7,832.410         | 17.02      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.59   | Put        | 3,121.57000  |       | 3.12157   | 3,258.40000  | 3.25840        | 3,121.570         | 17.02      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.60   | Call       | 7,883.62000  |       | 7.88362   | 7,639.97000  | 7.63997        | 7,883.620         | 17.03      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.60   | Put        | 3,092.92000  |       | 3.09292   | 3,228.87000  | 3.22887        | 3,092.920         | 17.03      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.61   | Call       | 7,934.94000  |       | 7.93494   | 7,690.42000  | 7.69042        | 7,934.940         | 17.04      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.61   | Put        | 3,064.50000  |       | 3.06450   | 3,199.58000  | 3.19958        | 3,064.500         | 17.04      | 0.00  | 0                | 0.00          |
| R213             | On 28/02/2031 | Price Contribution      |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R213/R186        | On 28/02/2031 | Price Contribution      |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R214             | On 02/05/2013 | Bond Future             |        |            | 8.21045      |       | 82.57526  | 8.25712      | 82.14732       |                   | 17.82      | 0.00  | 0                | 2,034.00      |
| R214             | On 02/05/2013 | Bond Future             | 84.31  | Call       | 73,795.64000 |       | 73.79564  | 73,367.70000 | 73.36770       | 73,795.640        | 18.54      | 0.00  | 0                | 0.00          |
| R214             | On 02/05/2013 | Bond Future             | 84.31  | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 18.54      | 0.00  | 0                | 0.00          |
| R214             | On 01/08/2013 | Bond Future             |        |            | 8.27229      |       | 83.66940  | 8.32018      | 83.23600       |                   | 18.36      | 0.00  | 0                | 0.00          |
| R214             | On 01/08/2013 | Bond Future             | 84.31  | Call       | 73,221.50000 |       | 73.22150  | 72,788.10000 | 72.78810       | 73,221.500        | 19.02      | 0.00  | 0                | 0.00          |
| R214             | On 01/08/2013 | Bond Future             | 84.31  | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 19.02      | 0.00  | 0                | 0.00          |
| R214             | On 28/02/2041 | Price Contribution      |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R214/R209        | On 28/02/2041 | Price Contribution      |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future |        |            | 1.42700      |       | 1.42700   | 1.42720      | 1.42720        |                   | 11.29      | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM  | Yield | MarkPrice   | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |      |
|------------------|---------------|-------------------------|------|-------|-------------|--------------|----------------|-------------------|------------|-------|------------------|---------------|------|
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future | 1.29 | Call  | 1,370.96040 | 0.13710      | 1,372.89840    | 0.13729           | 1,370.960  | 14.62 | 0.00             | 0             | 0.00 |
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future | 1.29 | Put   | 0.96040     | 0.00010      | 0.89840        | 0.00009           | 0.960      | 14.62 | 0.00             | 0             | 0.00 |
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future | 1.30 | Call  | 1,271.31650 | 0.12713      | 1,273.25410    | 0.12733           | 1,271.316  | 14.13 | 0.00             | 0             | 0.00 |
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future | 1.30 | Put   | 1.31650     | 0.00013      | 1.25410        | 0.00013           | 1.317      | 14.13 | 0.00             | 0             | 0.00 |
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future | 1.31 | Call  | 1,171.81800 | 0.11718      | 1,173.76150    | 0.11738           | 1,171.818  | 13.63 | 0.00             | 0             | 0.00 |
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future | 1.31 | Put   | 1.81800     | 0.00018      | 1.76150        | 0.00018           | 1.818      | 13.63 | 0.00             | 0             | 0.00 |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future |      |       | 1.43850     | 1.43850      | 1.43890        | 1.43890           |            | 13.43 | 0.00             | 0             | 0.00 |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future | 1.39 | Call  | 691.28240   | 0.06913      | 691.82670      | 0.06918           | 691.282    | 12.74 | 0.00             | 0             | 0.00 |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future | 1.39 | Put   | 206.28240   | 0.02063      | 202.82670      | 0.02028           | 206.282    | 12.74 | 0.00             | 0             | 0.00 |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future | 1.40 | Call  | 625.74720   | 0.06257      | 626.01220      | 0.06260           | 625.747    | 12.73 | 0.00             | 0             | 0.00 |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future | 1.40 | Put   | 240.74720   | 0.02407      | 237.01220      | 0.02370           | 240.747    | 12.73 | 0.00             | 0             | 0.00 |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future | 1.41 | Call  | 568.46190   | 0.05685      | 568.54700      | 0.05685           | 568.462    | 12.87 | 0.00             | 0             | 0.00 |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future | 1.41 | Put   | 283.46190   | 0.02835      | 279.54700      | 0.02795           | 283.462    | 12.87 | 0.00             | 0             | 0.00 |

**Total for Derivatives :** **170,418,225.95**    **46,731**    **1 584 218.00**

**i-Bonds**

|       |               |           |  |  |           |          |           |          |                      |            |              |              |
|-------|---------------|-----------|--|--|-----------|----------|-----------|----------|----------------------|------------|--------------|--------------|
| AA02  | On 28/03/2016 | Spot Bond |  |  | 99.94188  | 12.42907 | 99.94188  | 12.39831 |                      | 0.00       | 0            | 0.00         |
| AA03  | On 11/05/2015 | Spot Bond |  |  | 108.85858 | 24.76415 | 108.85858 | 24.70477 |                      | 0.00       | 0            | 0.00         |
| AA04  | On 22/03/2017 | Spot Bond |  |  | 100.00011 | 10.04104 | 100.00011 | 10.01618 |                      | 0.00       | 0            | 50,000.00    |
| AA05  | On 22/03/2019 | Spot Bond |  |  | 111.70673 | 12.49231 | 111.70673 | 12.46172 | 6,885,602,837,200.00 | 61,640,000 | 8,000,000.00 |              |
| AB010 | On 21/11/2022 | Spot Bond |  |  | 100.63261 | 0.01586  | 100.63261 | 0.01582  |                      | 0.00       | 0            | 1,000,000.00 |
| AB011 | On 21/11/2023 | Spot Bond |  |  | 100.64155 | 0.00646  | 100.64155 | 0.00644  |                      | 0.00       | 0            | 0.00         |
| AB012 | On 21/11/2022 | Spot Bond |  |  | 8.00000   | 46.56774 | 8.00000   | 46.55765 |                      | 0.00       | 0            | 0.00         |
| AB013 | On 21/11/2018 | Spot Bond |  |  | 101.73855 | 10.88746 | 101.73855 | 10.86275 |                      | 0.00       | 0            | 0.00         |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| AB06             | On 27/03/2015 | Spot Bond  | 105.29362 | 26.61091 | 105.29362 | 26.54880     |                |                   |            | 526,468,100.00 | 5,000            | 11,655,000.00 |
| AB07             | On 07/03/2014 | Spot Bond  | 105.62267 | 50.42835 | 105.62267 | 50.31034     |                |                   |            | 0.00           | 0                | 7,961,000.00  |
| AB08             | On 03/05/2017 | Spot Bond  | 100.96284 | 9.58659  | 100.96284 | 9.56237      |                |                   |            | 0.00           | 0                | 0.00          |
| AB09             | On 03/05/2017 | Spot Bond  | 111.66393 | 14.28386 | 111.66393 | 14.24889     |                |                   |            | 0.00           | 0                | 5,000,000.00  |
| ABCL1            | On 22/09/2013 | Spot Bond  | 100.00003 | 62.28981 | 100.00003 | 62.09102     |                |                   |            | 0.00           | 0                | 0.00          |
| ABCP11           | On 31/03/2013 | Spot Bond  | 215.58145 | 87.19490 | 215.58145 | 86.77429     |                |                   |            | 0.00           | 0                | 0.00          |
| ABCP12           | On 20/09/2014 | Spot Bond  | 134.94825 | 31.75712 | 134.94825 | 31.66408     |                |                   |            | 0.00           | 0                | 0.00          |
| ABCP13           | On 07/12/2023 | Spot Bond  | 269.82094 | 2.92555  | 269.82094 | 2.91186      |                |                   |            | 0.00           | 0                | 0.00          |
| ABFN04           | On 25/02/2015 | Spot Bond  | 100.53123 | 23.87986 | 100.53123 | 23.82173     |                |                   |            | 0.00           | 0                | 0.00          |
| ABFN05           | On 17/03/2014 | Spot Bond  | 100.25380 | 43.48755 | 100.25380 | 43.37962     |                |                   |            | 0.00           | 0                | 0.00          |
| ABFN06           | On 17/03/2016 | Spot Bond  | 100.10451 | 13.58247 | 100.10451 | 13.54880     |                |                   |            | 0.00           | 0                | 0.00          |
| ABFN07           | On 17/03/2018 | Spot Bond  | 100.10764 | 8.76914  | 100.10764 | 8.74740      |                |                   |            | 0.00           | 0                | 0.00          |
| ABFN08           | On 17/03/2020 | Spot Bond  | 100.11256 | 8.27871  | 100.11256 | 8.25819      |                |                   |            | 0.00           | 0                | 0.00          |
| ABFN09           | On 17/03/2026 | Spot Bond  | 100.11573 | 8.34612  | 100.11573 | 8.32543      |                |                   |            | 0.00           | 0                | 0.00          |
| ABL10A           | On 15/03/2015 | Spot Bond  | 113.03853 | 29.32583 | 113.03853 | 29.25333     |                |                   |            | 0.00           | 0                | 3,700,000.00  |
| ABL10B           | On 15/03/2015 | Spot Bond  | 102.88112 | 23.55452 | 102.88112 | 23.49468     |                |                   |            | 0.00           | 0                | 0.00          |
| ABL11A           | On 29/09/2014 | Spot Bond  | 106.71879 | 35.82084 | 106.71879 | 35.73631     |                |                   |            | 426,875,160.00 | 4,000            | 76,000.00     |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------|------------------|----------------|
| ABL11B           | On 29/09/2014 | Spot Bond  | 101.43096 | 30.45724  | 101.43096    | 30.38085       |                   |                       | 0.00  | 0                | 0.00           |
| ABL12B           | On 08/03/2015 | Spot Bond  | 100.69530 | 23.85809  | 100.69530    | 23.79864       |                   |                       | 0.00  | 0                | 0.00           |
| ABL13            | On 11/10/2016 | Spot Bond  | 101.53927 | 11.75257  | 101.53927    | 11.72306       |                   |                       | 0.00  | 0                | 0.00           |
| ABL14            | On 09/10/2015 | Spot Bond  | 101.47729 | 16.45814  | 101.47729    | 16.41686       |                   | 202,954,580,000.00    |       | 2,000,000        | 1,000,000.00   |
| ABL15            | On 09/10/2017 | Spot Bond  | 101.61005 | 9.91429   | 101.61005    | 9.88939        |                   |                       | 0.00  | 0                | 0.00           |
| ABL8A            | On 19/09/2013 | Spot Bond  | 108.48706 | 71.15735  | 108.48706    | 70.98719       |                   | 216,974,120.00        |       | 2,000            | 1,100,000.00   |
| ABL8B            | On 19/09/2013 | Spot Bond  | 101.57306 | 63.31798  | 101.57306    | 63.11316       |                   |                       | 0.00  | 0                | 100,000.00     |
| ABL9             | On 19/02/2013 | Spot Bond  | 100.00000 | 54.43754  | 100.00000    | 54.43752       |                   |                       | 0.00  | 0                | 0.00           |
| ABLC08           | On 19/08/2013 | Spot Bond  | 100.00000 | 75.63739  | 100.00000    | 75.42373       |                   | 16,500,000,000,000.00 |       | 165,000,000      | 250,000,000.00 |
| ABLI01           | On 31/03/2013 | Spot Bond  | 215.26681 | 87.21773  | 215.26681    | 86.79751       |                   |                       | 0.00  | 0                | 0.00           |
| ABLI02           | On 08/05/2014 | Spot Bond  | 133.33110 | 43.35522  | 133.33110    | 43.22936       |                   |                       | 0.00  | 0                | 0.00           |
| ABLI03           | On 15/03/2015 | Spot Bond  | 122.14204 | 22.97935  | 122.14204    | 22.91695       |                   |                       | 0.00  | 0                | 0.00           |
| ABLI04           | On 11/10/2016 | Spot Bond  | 113.35700 | 9.55863   | 113.35700    | 9.53414        |                   |                       | 0.00  | 0                | 0.00           |
| ABLI05           | On 18/02/2018 | Spot Bond  | 100.00000 | 4.92424   | 100.00000    | 4.91281        |                   | 2,000,000,000,000.00  |       | 20,000,000       | 6,000,000.00   |
| ABLS2A           | On 13/07/2016 | Spot Bond  | 123.70523 | 17.28041  | 123.70523    | 17.23449       |                   | 1,126,707,234,840.00  |       | 9,108,000        | 4,530,000.00   |
| ABLS2B           | On 13/07/2016 | Spot Bond  | 102.18114 | 17.43078  | 102.18114    | 17.38678       |                   |                       | 0.00  | 0                | 0.00           |
| ABLS3            | On 31/03/2018 | Spot Bond  | 99.83242  | 11.38413  | 99.83242     | 11.35598       |                   |                       | 0.00  | 0                | 0.00           |
| ABLS4            | On 29/03/2019 | Spot Bond  | 99.82309  | 11.44300  | 99.82309     | 11.41471       |                   |                       | 0.00  | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABLS5            | On 29/06/2019 | Spot Bond  | 99.81405  | 12.00442  | 99.81405     | 11.97475       |                   |            | 0.00  | 0                | 0.00          |
| ABLS11           | On 29/06/2019 | Spot Bond  | 106.48741 | 5.39439   | 106.48741    | 5.38129        |                   |            | 0.00  | 0                | 0.00          |
| ABN03U           | On 12/03/2015 | Spot Bond  | 100.00000 | 22.48776  | 100.00000    | 22.43207       |                   |            | 0.00  | 0                | 0.00          |
| ABN05            | On 18/04/2021 | Spot Bond  | 165.75435 | 4.01603   | 165.75435    | 4.00238        |                   |            | 0.00  | 0                | 0.00          |
| ABN07            | On 13/06/2015 | Spot Bond  | 157.68318 | 13.58730  | 157.68318    | 13.54282       |                   |            | 0.00  | 0                | 0.00          |
| ABN09            | On 27/06/2023 | Spot Bond  | 170.05600 | 3.25507   | 170.05600    | 3.24379        |                   |            | 0.00  | 0                | 0.00          |
| ABN13            | On 04/03/2013 | Spot Bond  | 143.83197 | 142.63666 | 143.83197    | 142.08590      |                   |            | 0.00  | 0                | 0.00          |
| ABN14            | On 10/10/2033 | Spot Bond  | 172.68858 | 3.82040   | 172.68858    | 3.80703        |                   |            | 0.00  | 0                | 0.00          |
| ABN17            | On 31/03/2013 | Spot Bond  | 215.54135 | 87.19781  | 215.54135    | 86.77725       |                   |            | 0.00  | 0                | 0.00          |
| ABN23            | On 31/03/2013 | Spot Bond  | 215.58717 | 87.19448  | 215.58717    | 86.77387       |                   |            | 0.00  | 0                | 0.00          |
| ABN32            | On 31/03/2013 | Spot Bond  | 100.00000 | 96.47077  | 100.00000    | 96.23139       |                   |            | 0.00  | 0                | 0.00          |
| ABN33            | On 29/01/2018 | Spot Bond  | 71.58015  | 6.96758   | 71.58015     | 6.95728        |                   |            | 0.00  | 0                | 0.00          |
| ABN34            | On 29/01/2018 | Spot Bond  | 71.58015  | 6.96758   | 71.58015     | 6.95728        |                   |            | 0.00  | 0                | 0.00          |
| ABN35            | On 04/03/2013 | Spot Bond  | 100.36979 | 97.32373  | 100.36979    | 97.06397       |                   |            | 0.00  | 0                | 0.00          |
| ABN37            | On 07/07/2016 | Spot Bond  | 84.61000  | 12.66941  | 84.61000     | 12.64815       |                   |            | 0.00  | 0                | 0.00          |
| ABN38            | On 17/08/2015 | Spot Bond  | 92.57000  | 19.66059  | 92.57000     | 19.62532       |                   |            | 0.00  | 0                | 0.00          |
| ABN39            | On 21/09/2016 | Spot Bond  | 100.05362 | 11.46373  | 100.05362    | 11.43533       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN40            | On 29/09/2015 | Spot Bond  | 95.34000  | 17.53650  | 95.34000     | 17.50436       |                   |            | 0.00  | 0                | 0.00          |
| ABN41            | On 01/10/2014 | Spot Bond  | 100.00000 | 32.86265  | 100.00000    | 32.80030       |                   |            | 0.00  | 0                | 0.00          |
| ABN42            | On 16/11/2015 | Spot Bond  | 94.00000  | 16.36318  | 94.00000     | 16.33349       |                   |            | 0.00  | 0                | 0.00          |
| ABN44            | On 14/12/2015 | Spot Bond  | 94.99000  | 15.33140  | 94.99000     | 15.30338       |                   |            | 0.00  | 0                | 0.00          |
| ABN45            | On 23/02/2016 | Spot Bond  | 89.20000  | 23.27589  | 89.20000     | 23.23458       |                   |            | 0.00  | 0                | 0.00          |
| ABN46            | On 23/03/2016 | Spot Bond  | 90.02000  | 30.72854  | 90.02000     | 30.67348       |                   |            | 0.00  | 0                | 0.00          |
| ABN47            | On 05/04/2017 | Spot Bond  | 101.37010 | 9.30514   | 101.37010    | 9.28182        |                   |            | 0.00  | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  | 101.21709 | 9.15355   | 101.21709    | 9.13063        |                   |            | 0.00  | 0                | 0.00          |
| ABN49            | On 12/04/2016 | Spot Bond  | 89.83000  | 29.38133  | 89.83000     | 29.32877       |                   |            | 0.00  | 0                | 0.00          |
| ABN50            | On 21/12/2014 | Spot Bond  | 136.93312 | 21.57552  | 136.93312    | 21.51379       |                   |            | 0.00  | 0                | 0.00          |
| ABN51            | On 09/09/2015 | Spot Bond  | 102.86000 | 24.84652  | 102.86000    | 24.79842       |                   |            | 0.00  | 0                | 0.00          |
| ABN52            | On 18/05/2016 | Spot Bond  | 96.69000  | 25.28899  | 96.69000     | 25.24125       |                   |            | 0.00  | 0                | 0.00          |
| ABN53            | On 01/06/2016 | Spot Bond  | 96.61000  | 24.30252  | 96.61000     | 24.25667       |                   |            | 0.00  | 0                | 0.00          |
| ABN54            | On 14/06/2016 | Spot Bond  | 96.38000  | 23.90790  | 96.38000     | 23.86288       |                   |            | 0.00  | 0                | 0.00          |
| ABN55            | On 27/06/2017 | Spot Bond  | 99.94804  | 9.72205   | 99.94804     | 9.69799        |                   |            | 0.00  | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  | 121.81240 | 24.67627  | 121.81240    | 24.61150       |                   |            | 0.00  | 0                | 0.00          |
| ABN57            | On 05/07/2013 | Spot Bond  | 104.20000 | 76.43034  | 104.20000    | 76.27253       |                   |            | 0.00  | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  | 101.30453 | 9.66673   | 101.30453    | 9.64252        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| ABN59            | On 20/07/2016 | Spot Bond  | 93.54000  | 21.61400  | 93.54000  | 21.57418     |                |                   |            | 0.00               | 0                | 0.00          |
| ABN60            | On 23/08/2016 | Spot Bond  | 92.85000  | 20.51332  | 92.85000  | 20.47572     |                |                   |            | 0.00               | 0                | 0.00          |
| ABN61            | On 31/01/2025 | Spot Bond  | 103.39542 | 2.03950   | 103.39542 | 2.03481      |                |                   |            | 0.00               | 0                | 0.00          |
| ABN62            | On 31/03/2028 | Spot Bond  | 149.61017 | 2.71180   | 149.61017 | 2.70348      |                |                   |            | 0.00               | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  | 196.08295 | 2.34926   | 196.08295 | 2.34045      |                |                   |            | 0.00               | 0                | 0.00          |
| ABN64            | On 12/10/2015 | Spot Bond  | 95.40000  | 17.04912  | 95.40000  | 17.01760     |                |                   |            | 0.00               | 0                | 0.00          |
| ABN65            | On 05/07/2013 | Spot Bond  | 107.27000 | 71.89723  | 107.27000 | 71.74563     |                |                   |            | 0.00               | 0                | 0.00          |
| ABN66            | On 21/11/2016 | Spot Bond  | 94.09000  | 16.90813  | 94.09000  | 16.87684     |                |                   |            | 0.00               | 0                | 0.00          |
| ABN67            | On 28/02/2023 | Spot Bond  | 100.00000 | 7.41248   | 100.00000 | 7.35507      |                |                   |            | 0.00               | 0                | 0.00          |
| ABN68            | On 12/02/2018 | Spot Bond  | 100.00000 | 3.14923   | 100.00000 | 3.14315      |                |                   |            | 0.00               | 0                | 0.00          |
| ABS10            | On 17/03/2018 | Spot Bond  | 114.69202 | 13.72320  | 114.69202 | 13.68887     |                |                   |            | 344,076,060.00     | 3,000            | 4,104,000.00  |
| ABS5             | On 01/05/2015 | Spot Bond  | 105.76936 | 24.60963  | 105.76936 | 24.55198     |                |                   |            | 317,308,080.00     | 3,000            | 4,112,000.00  |
| ABS6             | On 01/06/2020 | Spot Bond  | 102.79126 | 9.85920   | 102.79126 | 9.83676      |                |                   |            | 825,002,652,760.00 | 8,026,000        | 10,894,000.00 |
| ABS7             | On 11/09/2026 | Spot Bond  | 101.48825 | 12.57804  | 101.48825 | 12.54956     |                |                   |            | 0.00               | 0                | 143,000.00    |
| ABS9             | On 17/03/2016 | Spot Bond  | 110.44192 | 18.64121  | 110.44192 | 18.59598     |                |                   |            | 0.00               | 0                | 1,000,000.00  |
| ABSI1            | On 11/06/2014 | Spot Bond  | 125.04605 | 37.72351  | 125.04605 | 37.61978     |                |                   |            | 0.00               | 0                | 0.00          |
| ABSI1            | On 11/06/2014 | Spot Bond  | 4.00000   | 121.53901 | 4.00000   | 121.51548    |                |                   |            | 0.00               | 0                | 0.00          |
| ABSI2            | On 07/12/2023 | Spot Bond  | 274.59193 | 2.88703   | 274.59193 | 2.87336      |                |                   |            | 0.00               | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABSI3            | On 31/01/2017 | Spot Bond  | 123.88924 | 4.85129  | 123.88924 | 4.83799      |                |                   |            | 0.00  | 0                | 0.00          |
| ABSI4            | On 31/01/2022 | Spot Bond  | 128.40915 | 2.56050  | 128.40915 | 2.55329      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL001           | On 31/07/2013 | Spot Bond  | 99.53952  | 81.68926 | 99.53952  | 81.44630     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL017           | On 20/03/2013 | Spot Bond  | 100.06620 | 99.34378 | 100.06620 | 99.09019     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL019           | On 20/06/2013 | Spot Bond  | 100.07265 | 90.43952 | 100.07265 | 90.00234     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL01U           | On 30/06/2015 | Spot Bond  | 100.00000 | 25.77269 | 100.00000 | 25.70887     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL020           | On 31/08/2013 | Spot Bond  | 100.53957 | 67.60488 | 100.53957 | 67.38812     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL024           | On 20/04/2013 | Spot Bond  | 101.66199 | 89.34595 | 101.66199 | 89.13171     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL025           | On 31/08/2013 | Spot Bond  | 100.53957 | 67.60488 | 100.53957 | 67.38812     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL026           | On 08/05/2013 | Spot Bond  | 101.42690 | 85.67487 | 101.42690 | 85.47832     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL027           | On 20/05/2013 | Spot Bond  | 102.82057 | 90.71712 | 102.82057 | 90.51234     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL028           | On 15/09/2015 | Spot Bond  | 111.03772 | 27.13719 | 111.03772 | 27.07106     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL029           | On 20/08/2015 | Spot Bond  | 100.83941 | 21.13686 | 100.83941 | 21.08353     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL033           | On 20/08/2015 | Spot Bond  | 100.86237 | 21.34630 | 100.86237 | 21.29244     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL036           | On 20/08/2015 | Spot Bond  | 101.18756 | 24.31335 | 101.18756 | 24.25181     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL039           | On 20/09/2013 | Spot Bond  | 100.06785 | 62.81466 | 100.06785 | 62.61408     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL041           | On 20/09/2013 | Spot Bond  | 100.06721 | 62.78695 | 100.06721 | 62.58645     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL042           | On 20/08/2015 | Spot Bond  | 100.81643 | 20.92735  | 100.81643    | 20.87457       |                   |            | 0.00  | 0                | 0.00          |
| ACL047           | On 22/10/2018 | Spot Bond  | 54.43317  | 8.53413   | 54.43317     | 8.52398        |                   |            | 0.00  | 0                | 0.00          |
| ACL068           | On 22/02/2014 | Spot Bond  | 100.61624 | 54.44080  | 100.61624    | 46.55342       |                   |            | 0.00  | 0                | 0.00          |
| ACL070           | On 31/12/2013 | Spot Bond  | 99.86961  | 62.39342  | 99.86961     | 62.23909       |                   |            | 0.00  | 0                | 0.00          |
| ACL071           | On 20/06/2015 | Spot Bond  | 100.00000 | 19.98116  | 100.00000    | 19.94325       |                   |            | 0.00  | 0                | 0.00          |
| ACL073           | On 20/09/2015 | Spot Bond  | 100.00000 | 16.77817  | 100.00000    | 16.74634       |                   |            | 0.00  | 0                | 0.00          |
| ACL074           | On 20/09/2015 | Spot Bond  | 100.00000 | 16.77817  | 100.00000    | 16.74634       |                   |            | 0.00  | 0                | 0.00          |
| ACL075           | On 20/09/2013 | Spot Bond  | 100.07583 | 63.15639  | 100.07583    | 62.95471       |                   |            | 0.00  | 0                | 0.00          |
| ACL076           | On 20/09/2015 | Spot Bond  | 100.07969 | 18.28991  | 100.07969    | 18.24458       |                   |            | 0.00  | 0                | 0.00          |
| ACL077           | On 20/09/2015 | Spot Bond  | 100.08857 | 19.17625  | 100.08857    | 19.12873       |                   |            | 0.00  | 0                | 0.00          |
| ACL078           | On 20/09/2015 | Spot Bond  | 100.07573 | 17.89475  | 100.07573    | 17.85042       |                   |            | 0.00  | 0                | 0.00          |
| ACL080           | On 20/09/2015 | Spot Bond  | 100.07841 | 18.16175  | 100.07841    | 18.11675       |                   |            | 0.00  | 0                | 0.00          |
| ACL081           | On 20/09/2015 | Spot Bond  | 100.07959 | 18.27923  | 100.07959    | 18.23393       |                   |            | 0.00  | 0                | 0.00          |
| ACL082           | On 30/07/2017 | Spot Bond  | 103.08180 | 10.22041  | 103.08180    | 10.19697       |                   |            | 0.00  | 0                | 0.00          |
| ACL083           | On 30/07/2017 | Spot Bond  | 103.08180 | 10.22041  | 103.08180    | 10.19697       |                   |            | 0.00  | 0                | 0.00          |
| ACL084           | On 30/07/2017 | Spot Bond  | 103.10163 | 10.26757  | 103.10163    | 10.24401       |                   |            | 0.00  | 0                | 0.00          |
| ACL085           | On 20/12/2015 | Spot Bond  | 100.07361 | 17.68115  | 100.07361    | 17.63733       |                   |            | 0.00  | 0                | 0.00          |
| ACL086           | On 30/07/2017 | Spot Bond  | 103.10163 | 10.26757  | 103.10163    | 10.24401       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL087           | On 30/07/2017 | Spot Bond  | 103.06198 | 10.17324 | 103.06198 | 10.14990     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL088           | On 20/12/2015 | Spot Bond  | 79.64238  | 28.98306 | 79.64238  | 28.93659     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL089           | On 20/12/2014 | Spot Bond  | 100.07204 | 31.02272 | 100.07204 | 30.94584     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL091           | On 20/12/2013 | Spot Bond  | 100.07100 | 63.91629 | 100.07100 | 63.75791     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL092           | On 26/12/2015 | Spot Bond  | 99.94507  | 17.34713 | 99.94507  | 17.30419     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL093           | On 20/12/2013 | Spot Bond  | 100.07100 | 63.91629 | 100.07100 | 63.75791     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL095           | On 20/12/2018 | Spot Bond  | 100.07684 | 9.33438  | 100.07684 | 9.31125      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL096           | On 20/06/2020 | Spot Bond  | 100.07933 | 9.15539  | 100.07933 | 9.13271      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL097           | On 20/12/2025 | Spot Bond  | 100.08039 | 9.10696  | 100.08039 | 9.08439      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL098           | On 20/12/2025 | Spot Bond  | 100.07826 | 8.87289  | 100.07826 | 8.85091      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL099           | On 20/12/2013 | Spot Bond  | 100.06560 | 63.63191 | 100.06560 | 63.47424     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL100           | On 20/12/2017 | Spot Bond  | 100.07361 | 9.90948  | 100.07361 | 9.88491      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL102           | On 12/07/2013 | Spot Bond  | 101.31884 | 86.32134 | 101.31884 | 86.04859     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL104           | On 20/12/2019 | Spot Bond  | 110.28658 | 10.93238 | 110.28658 | 10.90285     |                |                   |            | 0.00  | 0                | 930,000.00    |
| ACL114           | On 20/03/2014 | Spot Bond  | 100.06728 | 43.52071 | 100.06728 | 43.41287     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL115           | On 31/01/2014 | Spot Bond  | 105.71996 | 50.21253 | 105.71996 | 50.09494     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL116           | On 31/01/2014 | Spot Bond  | 100.99526 | 57.26807 | 100.99526 | 57.12339     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL118           |        | On 26/01/2021 | Spot Bond |       | 101.18059 | 7.82281      | 101.18059      | 7.80323           |            | 0.00  | 0                | 0.00          |
| ACL120           |        | On 26/01/2021 | Spot Bond |       | 102.01291 | 7.76955      | 102.01291      | 7.74997           |            | 0.00  | 0                | 0.00          |
| ACL122           |        | On 20/06/2016 | Spot Bond |       | 100.00000 | 9.99058      | 100.00000      | 9.97163           |            | 0.00  | 0                | 0.00          |
| ACL123           |        | On 27/01/2014 | Spot Bond |       | 101.04786 | 57.84406     | 101.04786      | 57.69948          |            | 0.00  | 0                | 0.00          |
| ACL124           |        | On 09/06/2018 | Spot Bond |       | 100.00000 | 4.34524      | 100.00000      | 4.33558           |            | 0.00  | 0                | 0.00          |
| ACL125           |        | On 20/09/2017 | Spot Bond |       | 100.00000 | 5.58288      | 100.00000      | 5.57039           |            | 0.00  | 0                | 0.00          |
| ACL126           |        | On 20/09/2016 | Spot Bond |       | 72.59933  | 14.20705     | 72.59933       | 14.18582          |            | 0.00  | 0                | 0.00          |
| ACL127           |        | On 20/09/2021 | Spot Bond |       | 127.83552 | 3.40056      | 127.83552      | 3.39129           |            | 0.00  | 0                | 0.00          |
| ACL128           |        | On 20/09/2021 | Spot Bond |       | 127.87043 | 3.53125      | 127.87043      | 3.52162           |            | 0.00  | 0                | 0.00          |
| ACL129           |        | On 20/09/2021 | Spot Bond |       | 100.07569 | 8.62289      | 100.07569      | 8.60153           |            | 0.00  | 0                | 0.00          |
| ACL130           |        | On 18/08/2014 | Spot Bond |       | 100.62321 | 37.31727     | 100.62321      | 37.22331          |            | 0.00  | 0                | 0.00          |
| ACL131           |        | On 18/08/2014 | Spot Bond |       | 100.62321 | 37.31727     | 100.62321      | 37.22331          |            | 0.00  | 0                | 0.00          |
| ACL132           |        | On 27/01/2014 | Spot Bond |       | 101.04786 | 57.84406     | 101.04786      | 57.69948          |            | 0.00  | 0                | 0.00          |
| ACL133           |        | On 26/08/2014 | Spot Bond |       | 100.51806 | 30.68414     | 100.51806      | 30.60946          |            | 0.00  | 0                | 0.00          |
| ACL134           |        | On 20/09/2014 | Spot Bond |       | 100.07299 | 31.10572     | 100.07299      | 31.02863          |            | 0.00  | 0                | 0.00          |
| ACL135           |        | On 20/09/2014 | Spot Bond |       | 100.07235 | 31.05039     | 100.07235      | 30.97344          |            | 0.00  | 0                | 0.00          |
| ACL136           |        | On 20/09/2021 | Spot Bond |       | 101.33418 | 8.37734      | 101.33418      | 8.35635           |            | 0.00  | 0                | 0.00          |
| ACL137           |        | On 02/09/2016 | Spot Bond |       | 100.41093 | 10.89225     | 100.41093      | 12.60087          |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL138           | On 20/09/2021 | Spot Bond  | 101.33457 | 8.36574   | 101.33457    | 8.34477        |                   |            | 0.00  | 0                | 0.00          |
| ACL139           | On 30/07/2017 | Spot Bond  | 103.90444 | 9.95826   | 103.90444    | 9.93527        |                   |            | 0.00  | 0                | 0.00          |
| ACL141           | On 30/07/2017 | Spot Bond  | 103.93140 | 10.00418  | 103.93140    | 9.98107        |                   |            | 0.00  | 0                | 0.00          |
| ACL142           | On 20/12/2014 | Spot Bond  | 100.22094 | 31.05537  | 100.22094    | 30.97831       |                   |            | 0.00  | 0                | 0.00          |
| ACL143           | On 20/12/2016 | Spot Bond  | 100.59173 | 12.69445  | 100.59173    | 12.66286       |                   |            | 0.00  | 0                | 53,000.00     |
| ACL144           | On 20/12/2016 | Spot Bond  | 99.93469  | 12.07843  | 99.93469     | 12.04853       |                   |            | 0.00  | 0                | 0.00          |
| ACL145           | On 20/12/2021 | Spot Bond  | 100.07603 | 8.65798   | 100.07603    | 8.63653        |                   |            | 0.00  | 0                | 0.00          |
| ACL146           | On 30/11/2013 | Spot Bond  | 100.93686 | 67.96642  | 100.93686    | 67.79670       |                   |            | 0.00  | 0                | 0.00          |
| ACL149           | On 20/03/2014 | Spot Bond  | 100.27790 | 43.29002  | 100.27790    | 43.18255       |                   |            | 0.00  | 0                | 0.00          |
| ACL150           | On 20/03/2014 | Spot Bond  | 100.06196 | 43.13656  | 100.06196    | 43.02968       |                   |            | 0.00  | 0                | 0.00          |
| ACL151           | On 20/03/2017 | Spot Bond  | 100.07446 | 10.87025  | 100.07446    | 10.84331       |                   |            | 0.00  | 0                | 0.00          |
| ACL152           | On 08/02/2014 | Spot Bond  | 100.76536 | 55.86461  | 100.76536    | 55.72376       |                   |            | 0.00  | 0                | 0.00          |
| ACL153           | On 20/03/2015 | Spot Bond  | 100.06587 | 22.19896  | 100.06587    | 22.14395       |                   |            | 0.00  | 0                | 0.00          |
| ACL154           | On 20/03/2015 | Spot Bond  | 100.06402 | 22.02708  | 100.06402    | 21.97250       |                   |            | 0.00  | 0                | 0.00          |
| ACL155           | On 20/03/2015 | Spot Bond  | 100.06760 | 22.36073  | 100.06760    | 22.30532       |                   |            | 0.00  | 0                | 0.00          |
| ACL156           | On 20/03/2017 | Spot Bond  | 100.07424 | 10.84738  | 100.07424    | 10.82050       |                   |            | 0.00  | 0                | 0.00          |
| ACL157           | On 20/03/2017 | Spot Bond  | 100.07047 | 10.44721  | 100.07047    | 10.42132       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL158           | On 20/03/2015 | Spot Bond  | 100.06619 | 22.22930  | 100.06619    | 22.17421       |                   |            | 0.00  | 0                | 0.00          |
| ACL159           | On 20/03/2015 | Spot Bond  | 100.06739 | 22.34050  | 100.06739    | 22.28515       |                   |            | 0.00  | 0                | 0.00          |
| ACL161           | On 20/03/2022 | Spot Bond  | 102.65284 | 14.25838  | 102.65284    | 14.22578       |                   |            | 0.00  | 0                | 0.00          |
| ACL162           | On 20/09/2015 | Spot Bond  | 100.06844 | 17.16848  | 100.06844    | 17.12594       |                   |            | 0.00  | 0                | 0.00          |
| ACL163           | On 20/03/2015 | Spot Bond  | 100.06674 | 22.27984  | 100.06674    | 22.22463       |                   |            | 0.00  | 0                | 0.00          |
| ACL164           | On 20/06/2014 | Spot Bond  | 100.09530 | 45.55886  | 100.09530    | 45.44594       |                   |            | 0.00  | 0                | 0.00          |
| ACL165           | On 20/06/2017 | Spot Bond  | 100.18292 | 22.49934  | 100.18292    | 22.44352       |                   |            | 0.00  | 0                | 0.00          |
| ACL166           | On 20/03/2014 | Spot Bond  | 100.06691 | 43.26089  | 100.06691    | 43.15369       |                   |            | 0.00  | 0                | 0.00          |
| ACL167           | On 20/06/2019 | Spot Bond  | 108.26890 | 10.92104  | 108.26890    | 10.89511       |                   |            | 0.00  | 0                | 0.00          |
| ACL168           | On 20/06/2017 | Spot Bond  | 100.07386 | 10.81309  | 100.07386    | 10.78630       |                   |            | 0.00  | 0                | 0.00          |
| ACL169           | On 20/06/2017 | Spot Bond  | 103.66222 | 4.82318   | 103.66222    | 4.81171        |                   |            | 0.00  | 0                | 0.00          |
| ACL170           | On 20/03/2015 | Spot Bond  | 100.06728 | 22.33039  | 100.06728    | 22.27506       |                   |            | 0.00  | 0                | 0.00          |
| ACL172           | On 20/06/2015 | Spot Bond  | 100.06735 | 22.35066  | 100.06735    | 22.29527       |                   |            | 0.00  | 0                | 0.00          |
| ACL173           | On 20/06/2017 | Spot Bond  | 100.07626 | 10.73259  | 100.07626    | 10.70599       |                   |            | 0.00  | 0                | 0.00          |
| ACL174           | On 20/06/2019 | Spot Bond  | 100.07891 | 8.98760   | 100.07891    | 8.96533        |                   |            | 0.00  | 0                | 0.00          |
| ACL175           | On 20/06/2019 | Spot Bond  | 100.07361 | 8.40468   | 100.07361    | 8.38386        |                   |            | 0.00  | 0                | 0.00          |
| ACL177           | On 20/09/2013 | Spot Bond  | 100.07223 | 62.86458  | 100.07223    | 62.66383       |                   |            | 0.00  | 0                | 0.00          |
| ACL178           | On 20/09/2014 | Spot Bond  | 100.07839 | 31.28905  | 100.07839    | 31.21150       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL180           | On 20/06/2015 | Spot Bond  | 100.07574 | 22.83497  | 100.07574    | 22.77839       |                   |            | 0.00  | 0                | 0.00          |
| ACL181           | On 20/06/2017 | Spot Bond  | 100.08155 | 11.30422  | 100.08155    | 11.27621       |                   |            | 0.00  | 0                | 0.00          |
| ACL182           | On 20/06/2017 | Spot Bond  | 100.07626 | 10.73259  | 100.07626    | 10.70599       |                   |            | 0.00  | 0                | 0.00          |
| ACL183           | On 20/06/2019 | Spot Bond  | 100.07944 | 9.04589   | 100.07944    | 9.02348        |                   |            | 0.00  | 0                | 0.00          |
| ACL184           | On 20/09/2017 | Spot Bond  | 100.07796 | 10.03589  | 100.07796    | 10.01103       |                   |            | 0.00  | 0                | 0.00          |
| ACL185           | On 20/09/2022 | Spot Bond  | 100.07839 | 8.53825   | 100.07839    | 8.51709        |                   |            | 0.00  | 0                | 0.00          |
| ACL186           | On 20/09/2016 | Spot Bond  | 100.07515 | 11.99138  | 100.07515    | 11.96166       |                   |            | 0.00  | 0                | 0.00          |
| ACL187           | On 20/09/2020 | Spot Bond  | 100.07965 | 8.76772   | 100.07965    | 8.74600        |                   |            | 0.00  | 0                | 0.00          |
| ACL188           | On 20/09/2020 | Spot Bond  | 100.08103 | 8.91971   | 100.08103    | 8.89761        |                   |            | 0.00  | 0                | 0.00          |
| ACL189           | On 20/09/2013 | Spot Bond  | 100.06425 | 62.50888  | 100.06425    | 62.30928       |                   |            | 0.00  | 0                | 0.00          |
| ACL190           | On 20/09/2013 | Spot Bond  | 100.06489 | 62.54589  | 100.06489    | 62.34617       |                   |            | 0.00  | 0                | 0.00          |
| ACL191           | On 20/09/2015 | Spot Bond  | 100.06989 | 16.98607  | 100.06989    | 16.94398       |                   |            | 0.00  | 0                | 0.00          |
| ACL192           | On 20/12/2015 | Spot Bond  | 100.07148 | 17.14629  | 100.07148    | 17.10380       |                   |            | 0.00  | 0                | 0.00          |
| ACL193           | On 20/09/2022 | Spot Bond  | 100.08134 | 8.86589   | 100.08134    | 8.84392        |                   |            | 0.00  | 0                | 0.00          |
| ACL194           | On 20/09/2022 | Spot Bond  | 100.08134 | 8.86589   | 100.08134    | 8.84392        |                   |            | 0.00  | 0                | 0.00          |
| ACL195           | On 20/06/2017 | Spot Bond  | 100.08737 | 11.93297  | 100.08737    | 11.90340       |                   |            | 0.00  | 0                | 0.00          |
| ACL196           | On 20/12/2017 | Spot Bond  | 100.07679 | 9.90907   | 100.07679    | 9.88451        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| ACL197           | On 20/06/2017 | Spot Bond  | 100.08652 | 11.84152  | 100.08652    | 11.81217       |                   |                      | 0.00       | 0                | 0.00          |
| ACL198           | On 20/06/2017 | Spot Bond  | 100.08684 | 11.87581  | 100.08684    | 11.84638       |                   |                      | 0.00       | 0                | 0.00          |
| ACL199           | On 20/06/2017 | Spot Bond  | 100.08737 | 11.93297  | 100.08737    | 11.90340       |                   |                      | 0.00       | 0                | 0.00          |
| ACL200           | On 21/11/2016 | Spot Bond  | 85.50175  | 6.96297   | 85.50175     | 6.94929        |                   |                      | 0.00       | 0                | 0.00          |
| ACL201           | On 20/12/2022 | Spot Bond  | 100.08315 | 9.06481   | 100.08315    | 9.04236        |                   |                      | 0.00       | 0                | 0.00          |
| ACL202           | On 20/12/2022 | Spot Bond  | 100.08315 | 9.06481   | 100.08315    | 9.04236        |                   |                      | 0.00       | 0                | 0.00          |
| ACL203           | On 30/01/2023 | Spot Bond  | 100.00000 | 0.01759   | 100.00000    | 0.01755        |                   |                      | 0.00       | 0                | 0.00          |
| ACL204           | On 14/02/2023 | Spot Bond  | 100.00000 | 0.01695   | 100.00000    | 0.01691        |                   |                      | 0.00       | 0                | 0.00          |
| ACL205           | On 20/03/2016 | Spot Bond  | 100.00000 | 5.64587   | 100.00000    | 5.61568        |                   | 3,000,000,000,000.00 | 30,000,000 | 0.00             |               |
| ACL206           | On 21/05/2013 | Spot Bond  | 100.00000 | 80.57395  | 100.00000    | 100.00000      |                   |                      | 0.00       | 0                | 0.00          |
| ADB03S           | On 09/04/2013 | Spot Bond  | 103.67806 | 96.87238  | 103.67806    | 96.62963       |                   |                      | 0.00       | 0                | 0.00          |
| AER01U           | On 18/11/2016 | Spot Bond  | 100.00000 | 3.55390   | 100.00000    | 3.54500        |                   |                      | 0.00       | 0                | 0.00          |
| AHF1A1           | On 21/11/2014 | Spot Bond  | 100.56844 | 25.93487  | 100.56844    | 25.86960       |                   |                      | 0.00       | 0                | 0.00          |
| AHF1B1           | On 21/11/2014 | Spot Bond  | 100.63477 | 26.50531  | 100.63477    | 26.43856       |                   |                      | 0.00       | 0                | 0.00          |
| AHF1C1           | On 21/11/2014 | Spot Bond  | 100.67892 | 26.88536  | 100.67892    | 26.81764       |                   |                      | 0.00       | 0                | 0.00          |
| AHF2A1           | On 18/10/2015 | Spot Bond  | 101.20949 | 15.63624  | 101.20949    | 15.59710       |                   |                      | 0.00       | 0                | 0.00          |
| AHF2B1           | On 18/10/2015 | Spot Bond  | 101.34649 | 16.34406  | 101.34649    | 16.30311       |                   |                      | 0.00       | 0                | 0.00          |
| AHF2C1           | On 18/10/2015 | Spot Bond  | 101.52904 | 17.28576  | 101.52904    | 17.24238       |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|---------------|
| AIR01            | On 15/03/2019 | Spot Bond  | 108.27946 | 12.10274  | 108.27946    | 12.07384       |                   |                      | 0.00  | 0                | 4,149,000.00  |
| AIR02            | On 30/04/2023 | Spot Bond  | 124.59492 | 12.73482  | 124.59492    | 12.70098       |                   |                      | 0.00  | 0                | 0.00          |
| AIR02U           | On 05/10/2014 | Spot Bond  | 100.00000 | 32.10071  | 100.00000    | 32.02123       |                   |                      | 0.00  | 0                | 0.00          |
| AIR03            | On 09/03/2016 | Spot Bond  | 115.64616 | 19.91655  | 115.64616    | 19.86640       |                   | 115,646,160.00       |       | 1,000            | 8,901,000.00  |
| AIR03U           | On 26/10/2014 | Spot Bond  | 100.00000 | 30.68673  | 100.00000    | 30.61074       |                   |                      | 0.00  | 0                | 0.00          |
| AIR04U           | On 26/10/2029 | Spot Bond  | 100.00000 | 15.10858  | 100.00000    | 15.07495       |                   |                      | 0.00  | 0                | 0.00          |
| AIRL01           | On 30/04/2028 | Spot Bond  | 154.79211 | 4.52323   | 154.79211    | 4.50863        |                   |                      | 0.00  | 0                | 0.00          |
| AIRL02           | On 18/02/2014 | Spot Bond  | 129.92747 | 39.86321  | 129.92747    | 39.75313       |                   |                      | 0.00  | 0                | 0.00          |
| ANG02            | On 11/10/2013 | Spot Bond  | 101.15622 | 89.17694  | 101.15622    | 88.95723       |                   |                      | 0.00  | 0                | 0.00          |
| ANG03            | On 18/04/2013 | Spot Bond  | 100.00000 | 86.90476  | 100.00000    | 86.69834       |                   |                      | 0.00  | 0                | 0.00          |
| BAW10            | On 01/10/2016 | Spot Bond  | 99.92565  | 11.33518  | 99.92565     | 11.30713       |                   |                      | 0.00  | 0                | 0.00          |
| BAW11            | On 01/10/2018 | Spot Bond  | 112.23984 | 13.03995  | 112.23984    | 13.00807       |                   | 1,571,806,719,360.00 |       | 14,004,000       | 8,398,000.00  |
| BAW12            | On 17/04/2015 | Spot Bond  | 101.18527 | 20.34565  | 101.18527    | 20.29473       |                   |                      | 0.00  | 0                | 0.00          |
| BAW13            | On 17/04/2017 | Spot Bond  | 101.23711 | 9.37687   | 101.23711    | 9.35339        |                   |                      | 0.00  | 0                | 0.00          |
| BAW14U           | On 01/01/2014 | Spot Bond  | 100.00000 | 61.85677  | 100.00000    | 61.70360       |                   |                      | 0.00  | 0                | 0.00          |
| BAW15            | On 01/02/2016 | Spot Bond  | 100.00000 | 9.05433   | 100.00000    | 9.03166        |                   |                      | 0.00  | 0                | 0.00          |
| BAW2             | On 02/10/2015 | Spot Bond  | 114.82122 | 22.95100  | 114.82122    | 22.89386       |                   | 229,642,440.00       |       | 2,000            | 2,000.00      |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAW3             | On 02/10/2017 | Spot Bond  | 99.81750  | 10.29278  | 99.81750     | 10.26733       |                   |            | 0.00  | 0                | 0.00          |
| BAW4             | On 15/09/2013 | Spot Bond  | 100.11329 | 63.92823  | 100.11329    | 63.72401       |                   |            | 0.00  | 0                | 0.00          |
| BAW5             | On 15/09/2013 | Spot Bond  | 103.73691 | 69.29524  | 103.73691    | 69.13545       |                   |            | 0.00  | 0                | 0.00          |
| BAW6             | On 02/10/2014 | Spot Bond  | 99.83571  | 30.10379  | 99.83571     | 30.02936       |                   |            | 0.00  | 0                | 0.00          |
| BAW7             | On 02/10/2014 | Spot Bond  | 105.24488 | 35.12426  | 105.24488    | 35.04275       |                   |            | 0.00  | 0                | 0.00          |
| BAW8             | On 02/10/2017 | Spot Bond  | 111.52726 | 14.15961  | 111.52726    | 14.12518       |                   |            | 0.00  | 0                | 0.00          |
| BAW9             | On 03/02/2014 | Spot Bond  | 100.88946 | 56.81672  | 100.88946    | 56.67331       |                   |            | 0.00  | 0                | 0.00          |
| BAYA01           | On 31/03/2016 | Spot Bond  | 104.32215 | 18.74572  | 104.32215    | 18.69751       |                   |            | 0.00  | 0                | 0.00          |
| BAYA02           | On 30/06/2013 | Spot Bond  | 99.81811  | 87.07193  | 99.81811     | 86.67312       |                   |            | 0.00  | 0                | 0.00          |
| BAYA04           | On 30/09/2015 | Spot Bond  | 102.00706 | 21.20349  | 102.00706    | 21.15004       |                   |            | 0.00  | 0                | 0.00          |
| BAYA05           | On 30/09/2015 | Spot Bond  | 101.95171 | 21.18777  | 101.95171    | 21.13438       |                   |            | 0.00  | 0                | 0.00          |
| BAYA06           | On 30/09/2016 | Spot Bond  | 99.81798  | 14.91447  | 99.81798     | 14.87760       |                   |            | 0.00  | 0                | 0.00          |
| BAYA07           | On 31/12/2015 | Spot Bond  | 101.94160 | 21.09792  | 101.94160    | 21.04478       |                   |            | 0.00  | 0                | 0.00          |
| BAYA08           | On 31/12/2017 | Spot Bond  | 104.59763 | 14.14544  | 104.59763    | 14.10899       |                   |            | 0.00  | 0                | 0.00          |
| BAYA09           | On 31/12/2015 | Spot Bond  | 99.81335  | 20.40272  | 99.81335     | 20.35228       |                   |            | 0.00  | 0                | 0.00          |
| BAYA10           | On 31/12/2015 | Spot Bond  | 99.81335  | 20.40272  | 99.81335     | 20.35228       |                   |            | 0.00  | 0                | 0.00          |
| BAYA11           | On 31/03/2016 | Spot Bond  | 99.81340  | 17.22568  | 99.81340     | 17.18310       |                   |            | 0.00  | 0                | 0.00          |
| BAYA12           | On 31/03/2016 | Spot Bond  | 101.35805 | 17.80594  | 101.35805    | 17.76131       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA13           | On 31/03/2016 | Spot Bond  | 102.22265 | 18.73408  | 102.22265    | 18.68677       |                   |            | 0.00  | 0                | 0.00          |
| BAYA14           | On 30/09/2015 | Spot Bond  | 102.00706 | 21.20349  | 102.00706    | 21.15004       |                   |            | 0.00  | 0                | 0.00          |
| BAYA15           | On 30/06/2016 | Spot Bond  | 102.70168 | 18.04962  | 102.70168    | 18.00385       |                   |            | 0.00  | 0                | 0.00          |
| BAYA16           | On 30/09/2016 | Spot Bond  | 102.35327 | 12.39527  | 102.35327    | 12.36393       |                   |            | 0.00  | 0                | 0.00          |
| BAYA17           | On 30/09/2016 | Spot Bond  | 99.82359  | 14.58281  | 99.82359     | 14.54676       |                   |            | 0.00  | 0                | 0.00          |
| BAYA18           | On 31/12/2016 | Spot Bond  | 99.81671  | 14.58417  | 99.81671     | 14.54812       |                   |            | 0.00  | 0                | 0.00          |
| BAYA19           | On 31/12/2016 | Spot Bond  | 99.81671  | 14.58417  | 99.81671     | 14.54812       |                   |            | 0.00  | 0                | 0.00          |
| BAYA20           | On 30/09/2014 | Spot Bond  | 99.82722  | 32.11074  | 99.82722     | 32.03135       |                   |            | 0.00  | 0                | 0.00          |
| BAYA21           | On 31/03/2013 | Spot Bond  | 99.86832  | 97.05001  | 99.86832     | 96.80947       |                   |            | 0.00  | 0                | 0.00          |
| BAYA22           | On 30/09/2015 | Spot Bond  | 97.82330  | 19.69430  | 97.82330     | 19.64648       |                   |            | 0.00  | 0                | 0.00          |
| BAYA23           | On 30/06/2017 | Spot Bond  | 103.70924 | 13.65183  | 103.70924    | 13.61691       |                   |            | 0.00  | 0                | 0.00          |
| BAYA24           | On 30/06/2017 | Spot Bond  | 99.79214  | 14.96889  | 99.79214     | 14.93190       |                   |            | 0.00  | 0                | 0.00          |
| BAYA25           | On 30/06/2017 | Spot Bond  | 100.04409 | 12.89996  | 100.04409    | 12.86801       |                   |            | 0.00  | 0                | 0.00          |
| BAYA26           | On 30/09/2017 | Spot Bond  | 99.77076  | 1.65747   | 99.77076     | 1.65337        |                   |            | 0.00  | 0                | 0.00          |
| BAYA27           | On 30/09/2017 | Spot Bond  | 92.33087  | 12.53723  | 92.33087     | 12.50833       |                   |            | 0.00  | 0                | 0.00          |
| BAYA28           | On 30/09/2013 | Spot Bond  | 99.87024  | 60.78491  | 99.87024     | 60.59115       |                   |            | 0.00  | 0                | 0.00          |
| BAYA29           | On 31/12/2015 | Spot Bond  | 99.83486  | 18.83132  | 99.83486     | 18.78476       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA30           | On 31/12/2015 | Spot Bond  | 99.06007  | 9.99003   | 99.06007     | 9.96550        |                   |            | 0.00  | 0                | 0.00          |
| BAYA31           | On 31/12/2018 | Spot Bond  | 99.81958  | 0.67866   | 99.81958     | 0.67698        |                   |            | 0.00  | 0                | 0.00          |
| BAYB02           | On 31/03/2016 | Spot Bond  | 104.16088 | 21.92090  | 104.16088    | 21.86460       |                   |            | 0.00  | 0                | 0.00          |
| BAYB03           | On 31/12/2016 | Spot Bond  | 103.97505 | 19.97705  | 103.97505    | 19.92582       |                   |            | 0.00  | 0                | 0.00          |
| BAYB04           | On 31/03/2017 | Spot Bond  | 106.00425 | 17.24489  | 106.00425    | 17.19991       |                   |            | 0.00  | 0                | 0.00          |
| BAYB05           | On 30/06/2019 | Spot Bond  | 99.75847  | 14.80948  | 99.75847     | 14.77289       |                   |            | 0.00  | 0                | 0.00          |
| BAYB06           | On 31/12/2019 | Spot Bond  | 99.75846  | 0.27928   | 99.75846     | 0.27859        |                   |            | 0.00  | 0                | 0.00          |
| BAYB07           | On 31/03/2020 | Spot Bond  | 100.00000 | 0.14108   | 100.00000    | 0.16930        |                   |            | 0.00  | 0                | 0.00          |
| BAYC1U           | On 31/12/2016 | Spot Bond  | 100.00000 | 6.91180   | 100.00000    | 6.89869        |                   |            | 0.00  | 0                | 0.00          |
| BAYD1U           | On 30/06/2035 | Spot Bond  | 100.00000 | 21.31467  | 100.00000    | 21.26188       |                   |            | 0.00  | 0                | 0.00          |
| BAYD2U           | On 30/06/2035 | Spot Bond  | 100.00000 | 19.39875  | 100.00000    | 19.35070       |                   |            | 0.00  | 0                | 0.00          |
| BAYD3U           | On 30/06/2035 | Spot Bond  | 100.00000 | 11.97453  | 100.00000    | 11.94488       |                   |            | 0.00  | 0                | 0.00          |
| BAYD4U           | On 30/06/2035 | Spot Bond  | 100.00000 | 11.99223  | 100.00000    | 11.96219       |                   |            | 0.00  | 0                | 0.00          |
| BAYD5U           | On 30/06/2035 | Spot Bond  | 100.00000 | 14.47778  | 100.00000    | 14.44192       |                   |            | 0.00  | 0                | 0.00          |
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 | 12.54475  | 100.00000    | 12.51368       |                   |            | 0.00  | 0                | 0.00          |
| BCJ01            | On 10/03/2013 | Spot Bond  | 100.20198 | 100.89335 | 100.20198    | 100.62872      |                   |            | 0.00  | 0                | 0.00          |
| BCP1             | On 30/09/2014 | Spot Bond  | 102.32067 | 32.31708  | 102.32067    | 32.23540       |                   |            | 0.00  | 0                | 0.00          |
| BCP2             | On 30/09/2015 | Spot Bond  | 102.37811 | 20.01926  | 102.37811    | 19.96863       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BCP66U           | On 07/03/2013 | Spot Bond  | 100.00000 | 96.56085  | 100.00000    | 96.30607       |                   |            | 0.00  | 0                | 0.00          |
| BCP67U           | On 24/04/2013 | Spot Bond  | 100.00000 | 85.68075  | 100.00000    | 85.48009       |                   |            | 0.00  | 0                | 0.00          |
| BCP68U           | On 15/05/2013 | Spot Bond  | 100.00000 | 81.65548  | 100.00000    | 81.47321       |                   |            | 0.00  | 0                | 0.00          |
| BD0202           | On 31/12/2018 | Spot Bond  | 169.54509 | 2.13574   | 169.54509    | 2.12850        |                   |            | 0.00  | 0                | 0.00          |
| BD0205           | On 28/04/2028 | Spot Bond  | 150.32167 | 10.30962  | 150.32167    | 10.28373       |                   |            | 0.00  | 0                | 0.00          |
| BD0206           | On 02/03/2028 | Spot Bond  | 150.48996 | 11.91697  | 150.48996    | 11.88703       |                   |            | 0.00  | 0                | 0.00          |
| BD0302           | On 18/04/2028 | Spot Bond  | 105.72100 | 10.32777  | 105.72100    | 10.30372       |                   |            | 0.00  | 0                | 0.00          |
| BD310A           | On 08/05/2014 | Spot Bond  | 101.02420 | 39.25197  | 101.02420    | 39.15278       |                   |            | 0.00  | 0                | 0.00          |
| BD310B           | On 03/07/2013 | Spot Bond  | 101.68745 | 89.09153  | 101.68745    | 88.80087       |                   |            | 0.00  | 0                | 0.00          |
| BD310C           | On 18/02/2014 | Spot Bond  | 100.66680 | 54.95149  | 100.66680    | 54.81306       |                   |            | 0.00  | 0                | 0.00          |
| BD311A           | On 08/02/2014 | Spot Bond  | 100.64029 | 55.92812  | 100.64029    | 55.78727       |                   |            | 0.00  | 0                | 0.00          |
| BD311B           | On 04/07/2013 | Spot Bond  | 104.00756 | 88.95674  | 104.00756    | 88.66178       |                   |            | 0.00  | 0                | 0.00          |
| BD311C           | On 31/10/2013 | Spot Bond  | 100.90417 | 56.97722  | 100.90417    | 56.83340       |                   |            | 0.00  | 0                | 0.00          |
| BD311D           | On 31/03/2013 | Spot Bond  | 101.68177 | 97.09678  | 101.68177    | 96.85218       |                   |            | 0.00  | 0                | 0.00          |
| BD311E           | On 07/12/2023 | Spot Bond  | 100.33377 | 8.60742   | 100.33377    | 8.58604        |                   |            | 0.00  | 0                | 0.00          |
| BD311F           | On 20/09/2014 | Spot Bond  | 100.06919 | 30.77832  | 100.06919    | 30.70206       |                   |            | 0.00  | 0                | 0.00          |
| BD32AU           | On 08/05/2014 | Spot Bond  | 100.00000 | 33.93862  | 100.00000    | 33.85364       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BEER01           | On 19/07/2013 | Spot Bond  | 100.00000 | 74.83034  | 100.00000    | 74.68448       |                   |            | 0.00  | 0                | 0.00          |
| BG22A1           | On 21/07/2016 | Spot Bond  | 101.11913 | 12.35882  | 101.11913    | 12.32790       |                   |            | 0.00  | 0                | 0.00          |
| BG22A2           | On 21/07/2016 | Spot Bond  | 101.12772 | 12.40783  | 101.12772    | 12.37680       |                   |            | 0.00  | 0                | 0.00          |
| BG22A3           | On 21/07/2016 | Spot Bond  | 101.15348 | 12.55485  | 101.15348    | 12.52344       |                   |            | 0.00  | 0                | 0.00          |
| BG22B1           | On 21/07/2016 | Spot Bond  | 101.23934 | 13.04451  | 101.23934    | 13.01184       |                   |            | 0.00  | 0                | 0.00          |
| BG22C1           | On 21/07/2016 | Spot Bond  | 101.32517 | 13.53352  | 101.32517    | 13.49961       |                   |            | 0.00  | 0                | 0.00          |
| BG22D1           | On 21/07/2016 | Spot Bond  | 101.56516 | 14.89948  | 101.56516    | 14.86207       |                   |            | 0.00  | 0                | 0.00          |
| BG22YU           | On 21/07/2016 | Spot Bond  | 100.00000 | 5.95150   | 100.00000    | 5.93677        |                   |            | 0.00  | 0                | 0.00          |
| BG32A1           | On 30/10/2016 | Spot Bond  | 100.93890 | 9.93805   | 100.93890    | 9.91323        |                   |            | 0.00  | 0                | 0.00          |
| BG32A2           | On 30/10/2016 | Spot Bond  | 100.99127 | 10.28426  | 100.99127    | 10.25856       |                   |            | 0.00  | 0                | 0.00          |
| BG32A3           | On 30/10/2016 | Spot Bond  | 101.01372 | 10.43255  | 101.01372    | 10.40647       |                   |            | 0.00  | 0                | 0.00          |
| BG32A4           | On 30/10/2016 | Spot Bond  | 101.02120 | 10.48197  | 101.02120    | 10.45577       |                   |            | 0.00  | 0                | 0.00          |
| BG32B            | On 30/10/2016 | Spot Bond  | 101.11093 | 11.07449  | 101.11093    | 11.04680       |                   |            | 0.00  | 0                | 0.00          |
| BG32C            | On 30/10/2016 | Spot Bond  | 101.23048 | 11.86320  | 101.23048    | 11.83350       |                   |            | 0.00  | 0                | 0.00          |
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 | 3.72491   | 100.00000    | 3.71569        |                   |            | 0.00  | 0                | 0.00          |
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 | 3.72491   | 100.00000    | 3.71569        |                   |            | 0.00  | 0                | 0.00          |
| BG42A1           | On 15/03/2017 | Spot Bond  | 100.10441 | 9.93520   | 100.10441    | 9.91058        |                   |            | 0.00  | 0                | 0.00          |
| BG42A2           | On 15/03/2017 | Spot Bond  | 100.11338 | 10.57130  | 100.11338    | 10.54510       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility             | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| BG42A3           | On 15/03/2017 | Spot Bond  | 100.11583 | 10.74476  | 100.11583    | 10.71813       |                   |                        | 0.00        | 0                | 0.00          |
| BG42A4           | On 15/03/2017 | Spot Bond  | 107.76177 | 14.73170  | 107.76177    | 14.69666       |                   |                        | 0.00        | 0                | 0.00          |
| BG42B            | On 15/03/2017 | Spot Bond  | 100.12316 | 11.26512  | 100.12316    | 11.23720       |                   |                        | 0.00        | 0                | 0.00          |
| BG42C            | On 15/06/2017 | Spot Bond  | 100.13609 | 12.19007  | 100.13609    | 12.15985       |                   |                        | 0.00        | 0                | 0.00          |
| BG42DU           | On 15/03/2017 | Spot Bond  | 100.00000 | 2.67194   | 100.00000    | 2.66533        |                   |                        | 0.00        | 0                | 0.00          |
| BG42YU           | On 15/03/2017 | Spot Bond  | 100.00000 | 2.67194   | 100.00000    | 2.66533        |                   |                        | 0.00        | 0                | 0.00          |
| BID01            | On 06/08/2014 | Spot Bond  | 110.26280 | 34.87966  | 110.26280    | 34.79515       |                   | 551,314,000.00         | 5,000       | 2,836,000.00     |               |
| BID04            | On 23/11/2017 | Spot Bond  | 100.53667 | 7.97645   | 100.53667    | 7.95704        |                   |                        | 0.00        | 0                | 0.00          |
| BIDC26           | On 02/08/2013 | Spot Bond  | 96.69296  | 70.10122  | 96.69296     | 69.97128       |                   |                        | 0.00        | 0                | 0.00          |
| BIDC28           | On 20/02/2013 | Spot Bond  | 99.18162  | 50.20546  | 99.18162     | 50.20545       |                   |                        | 0.00        | 0                | 0.00          |
| BIDC29           | On 08/05/2013 | Spot Bond  | 100.00000 | 82.95455  | 100.00000    | 82.76644       |                   |                        | 0.00        | 0                | 0.00          |
| BIDC30           | On 20/06/2013 | Spot Bond  | 100.00000 | 75.56936  | 100.00000    | 100.00000      |                   | 100,000,000,000,000.00 | 000,000,000 | 1,000,000,000.00 |               |
| BLG1A4           | On 21/11/2015 | Spot Bond  | 100.49749 | 13.65789  | 100.49749    | 13.62354       |                   |                        | 0.00        | 0                | 0.00          |
| BLG1A5           | On 21/11/2032 | Spot Bond  | 100.00000 | 6.34088   | 100.00000    | 6.32500        |                   |                        | 0.00        | 0                | 0.00          |
| BLG1A6           | On 21/11/2032 | Spot Bond  | 100.60117 | 6.65784   | 100.60117    | 6.64108        |                   |                        | 0.00        | 0                | 0.00          |
| BLG1B            | On 21/11/2015 | Spot Bond  | 100.49926 | 13.67574  | 100.49926    | 13.64134       |                   |                        | 0.00        | 0                | 0.00          |
| BLG1C            | On 21/11/2015 | Spot Bond  | 100.52855 | 13.97023  | 100.52855    | 13.93508       |                   |                        | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| BLG1D            | On 21/11/2015 | Spot Bond  | 100.58172 | 14.50532  | 100.58172    | 14.46881       |                   |            | 0.00           | 0                | 0.00          |
| BLG1E            | On 21/11/2015 | Spot Bond  | 100.80214 | 16.73041  | 100.80214    | 16.68821       |                   |            | 0.00           | 0                | 0.00          |
| BLG1F            | On 21/11/2032 | Spot Bond  | 101.17004 | 12.96252  | 101.17004    | 12.92972       |                   |            | 0.00           | 0                | 0.00          |
| BMWFO3           | On 15/06/2013 | Spot Bond  | 100.10916 | 92.48573  | 100.10916    | 92.02742       |                   |            | 0.00           | 0                | 0.00          |
| BSR05            | On 01/07/2013 | Spot Bond  | 100.17136 | 89.71483  | 100.17136    | 89.42406       |                   |            | 0.00           | 0                | 0.00          |
| BSR09            | On 20/12/2013 | Spot Bond  | 100.07370 | 64.05848  | 100.07370    | 63.89974       |                   |            | 0.00           | 0                | 0.00          |
| BSR10            | On 07/06/2013 | Spot Bond  | 100.27042 | 82.09482  | 100.27042    | 81.92016       |                   |            | 0.00           | 0                | 0.00          |
| BUS01U           | On 30/09/2016 | Spot Bond  | 100.00000 | 9.23900   | 100.00000    | 9.21611        |                   |            | 0.00           | 0                | 0.00          |
| CBL06            | On 02/11/2014 | Spot Bond  | 112.83919 | 34.68924  | 112.83919    | 34.60360       |                   |            | 225,678,380.00 | 2,000            | 3,302,000.00  |
| CBL08            | On 02/11/2016 | Spot Bond  | 121.22515 | 18.26952  | 121.22515    | 18.22176       |                   |            | 242,450,300.00 | 2,000            | 102,000.00    |
| CBL09            | On 29/01/2017 | Spot Bond  | 101.55684 | 13.85778  | 101.55684    | 13.82298       |                   |            | 0.00           | 0                | 0.00          |
| CBL10            | On 06/05/2014 | Spot Bond  | 100.95576 | 38.86910  | 100.95576    | 38.77094       |                   |            | 0.00           | 0                | 0.00          |
| CBL11            | On 06/05/2016 | Spot Bond  | 108.79348 | 18.12716  | 108.79348    | 18.08371       |                   |            | 435,173,920.00 | 4,000            | 8,301,000.00  |
| CBL12            | On 06/09/2018 | Spot Bond  | 109.29382 | 16.28085  | 109.29382    | 16.24168       |                   |            | 0.00           | 0                | 0.00          |
| CBL13            | On 01/02/2019 | Spot Bond  | 101.38676 | 10.49634  | 101.38676    | 10.46973       |                   |            | 0.00           | 0                | 0.00          |
| CBL14            | On 01/02/2019 | Spot Bond  | 110.62195 | 11.46663  | 110.62195    | 11.43877       |                   |            | 0.00           | 0                | 0.00          |
| CBL15            | On 18/05/2015 | Spot Bond  | 100.52977 | 19.46928  | 100.52977    | 19.42029       |                   |            | 0.00           | 0                | 0.00          |
| CBL16            | On 18/05/2017 | Spot Bond  | 105.82127 | 13.67069  | 105.82127    | 13.63866       |                   |            | 423,285,080.00 | 4,000            | 2,305,000.00  |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|---------------|
| CBL17            | On 23/08/2019 | Spot Bond  | 100.81182 | 9.75703   | 100.81182    | 9.73322        |                   |                      | 0.00  | 0                | 0.00          |
| CBL18            | On 23/08/2019 | Spot Bond  | 105.70562 | 10.79821  | 105.70562    | 10.77334       |                   |                      | 0.00  | 0                | 0.00          |
| CBL19            | On 02/11/2015 | Spot Bond  | 100.97754 | 15.39933  | 100.97754    | 15.36044       |                   |                      | 0.00  | 0                | 0.00          |
| CBL20            | On 14/12/2019 | Spot Bond  | 100.26196 | 11.66855  | 100.26196    | 11.63959       |                   |                      | 0.00  | 0                | 0.00          |
| CCT01            | On 23/06/2023 | Spot Bond  | 123.26011 | 11.98290  | 123.26011    | 11.95132       |                   |                      | 0.00  | 0                | 0.00          |
| CCT02            | On 12/06/2024 | Spot Bond  | 119.72199 | 11.68235  | 119.72199    | 11.65227       |                   | 239,443,980,000.00   |       | 2,000,000        | 1,000,000.00  |
| CCT03            | On 15/03/2025 | Spot Bond  | 123.54995 | 13.82040  | 123.54995    | 13.78373       |                   | 4,862,555,382,150.00 |       | 39,357,000       | 33,243,000.00 |
| CGR10            | On 08/12/2016 | Spot Bond  | 100.40002 | 16.30906  | 100.40002    | 16.26853       |                   |                      | 0.00  | 0                | 0.00          |
| CGR11            | On 28/03/2016 | Spot Bond  | 107.22537 | 22.15790  | 107.22537    | 22.10541       |                   |                      | 0.00  | 0                | 0.00          |
| CGR12            | On 14/11/2014 | Spot Bond  | 100.86678 | 27.78361  | 100.86678    | 27.71350       |                   |                      | 0.00  | 0                | 0.00          |
| CGR7             | On 22/07/2014 | Spot Bond  | 102.24997 | 44.05718  | 102.24997    | 43.94588       |                   |                      | 0.00  | 0                | 0.00          |
| CGR8             | On 22/07/2015 | Spot Bond  | 102.59156 | 27.72513  | 102.59156    | 27.65489       |                   |                      | 0.00  | 0                | 0.00          |
| CIG01            | On 06/06/2015 | Spot Bond  | 100.41408 | 24.95419  | 100.41408    | 24.89216       |                   |                      | 0.00  | 0                | 0.00          |
| CLN103           | On 20/03/2013 | Spot Bond  | 100.11325 | 103.35443 | 100.11325    | 103.09049      |                   |                      | 0.00  | 0                | 0.00          |
| CLN104           | On 15/06/2014 | Spot Bond  | 100.18762 | 47.92850  | 100.18762    | 47.80962       |                   |                      | 0.00  | 0                | 0.00          |
| CLN108           | On 20/06/2013 | Spot Bond  | 100.07319 | 90.43946  | 100.07319    | 90.00227       |                   |                      | 0.00  | 0                | 0.00          |
| CLN110           | On 31/03/2013 | Spot Bond  | 100.00000 | 96.47077  | 100.00000    | 96.23139       |                   |                      | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN111           | On 31/03/2013 | Spot Bond  | 100.00000 | 96.47077  | 100.00000    | 96.23139       |                   |            | 0.00  | 0                | 0.00          |
| CLN112           | On 31/03/2013 | Spot Bond  | 100.00000 | 96.47077  | 100.00000    | 96.23139       |                   |            | 0.00  | 0                | 0.00          |
| CLN113           | On 31/03/2013 | Spot Bond  | 100.00000 | 96.47077  | 100.00000    | 96.23139       |                   |            | 0.00  | 0                | 0.00          |
| CLN114           | On 20/06/2013 | Spot Bond  | 100.07319 | 90.43946  | 100.07319    | 90.00227       |                   |            | 0.00  | 0                | 0.00          |
| CLN115           | On 20/06/2013 | Spot Bond  | 100.07319 | 90.43946  | 100.07319    | 90.00227       |                   |            | 0.00  | 0                | 0.00          |
| CLN116           | On 31/08/2013 | Spot Bond  | 100.53672 | 67.58088  | 100.53672    | 67.36419       |                   |            | 0.00  | 0                | 0.00          |
| CLN117           | On 20/06/2013 | Spot Bond  | 100.07373 | 90.46124  | 100.07373    | 90.02395       |                   |            | 0.00  | 0                | 0.00          |
| CLN118           | On 20/06/2013 | Spot Bond  | 100.06833 | 90.24343  | 100.06833    | 89.80721       |                   |            | 0.00  | 0                | 0.00          |
| CLN120           | On 20/06/2013 | Spot Bond  | 100.06400 | 90.06918  | 100.06400    | 89.63382       |                   |            | 0.00  | 0                | 0.00          |
| CLN123           | On 23/05/2013 | Spot Bond  | 100.60353 | 102.98989 | 100.60353    | 102.43288      |                   |            | 0.00  | 0                | 0.00          |
| CLN126           | On 20/08/2015 | Spot Bond  | 101.15466 | 24.01307  | 101.15466    | 23.95231       |                   |            | 0.00  | 0                | 0.00          |
| CLN127           | On 01/07/2013 | Spot Bond  | 99.83222  | 89.76114  | 99.83222     | 89.47108       |                   |            | 0.00  | 0                | 0.00          |
| CLN130           | On 20/08/2015 | Spot Bond  | 101.14186 | 23.89625  | 101.14186    | 23.83579       |                   |            | 0.00  | 0                | 0.00          |
| CLN132           | On 20/09/2013 | Spot Bond  | 100.06829 | 62.80989  | 100.06829    | 62.60932       |                   |            | 0.00  | 0                | 0.00          |
| CLN133           | On 20/09/2013 | Spot Bond  | 100.06451 | 62.64826  | 100.06451    | 62.44821       |                   |            | 0.00  | 0                | 0.00          |
| CLN134           | On 20/08/2015 | Spot Bond  | 101.20948 | 24.51346  | 101.20948    | 24.45142       |                   |            | 0.00  | 0                | 0.00          |
| CLN135           | On 22/08/2013 | Spot Bond  | 100.61649 | 76.56050  | 100.61649    | 67.97495       |                   |            | 0.00  | 0                | 0.00          |
| CLN136           | On 22/08/2013 | Spot Bond  | 100.58787 | 76.56123  | 100.58787    | 67.97259       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN138           | On 31/08/2013 | Spot Bond  | 100.59448 | 68.01131 | 100.59448 | 67.79314     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN140           | On 20/06/2013 | Spot Bond  | 100.07482 | 90.50480 | 100.07482 | 90.06729     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN141           | On 20/06/2013 | Spot Bond  | 100.07103 | 90.35233 | 100.07103 | 89.91558     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN143           | On 20/09/2013 | Spot Bond  | 100.07206 | 62.97153 | 100.07206 | 62.77043     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN145           | On 20/09/2013 | Spot Bond  | 106.64650 | 72.34699 | 106.64650 | 72.17637     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN147           | On 19/04/2013 | Spot Bond  | 103.71200 | 98.03991 | 103.71200 | 97.80016     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN149           | On 20/09/2013 | Spot Bond  | 104.51633 | 69.73664 | 104.51633 | 69.57485     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN152           | On 20/08/2013 | Spot Bond  | 100.85780 | 77.59200 | 100.85780 | 77.37203     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN154           | On 20/03/2014 | Spot Bond  | 100.09542 | 45.51943 | 100.09542 | 45.40662     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN156           | On 20/12/2013 | Spot Bond  | 100.79729 | 64.68134 | 100.79729 | 64.52004     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN157           | On 20/12/2013 | Spot Bond  | 100.79729 | 64.68134 | 100.79729 | 64.52004     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN158           | On 19/04/2013 | Spot Bond  | 101.28023 | 89.61528 | 101.28023 | 89.40058     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN159           | On 14/02/2015 | Spot Bond  | 100.83563 | 27.29659 | 100.83563 | 27.22773     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN162           | On 20/09/2015 | Spot Bond  | 100.00000 | 18.53564 | 100.00000 | 18.48974     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN163           | On 20/09/2015 | Spot Bond  | 100.00000 | 18.33210 | 100.00000 | 18.28670     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN164           | On 30/04/2014 | Spot Bond  | 100.00000 | 43.38249 | 100.00000 | 43.27385     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN165           | On 30/04/2014 | Spot Bond  | 100.00000 | 43.38249 | 100.00000 | 43.27385     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN166           | On 30/04/2014 | Spot Bond  | 100.00000 | 43.38249  | 100.00000    | 43.27385       |                   |            | 0.00  | 0                | 0.00          |
| CLN167           | On 30/04/2014 | Spot Bond  | 100.00000 | 43.38249  | 100.00000    | 43.27385       |                   |            | 0.00  | 0                | 0.00          |
| CLN168           | On 30/04/2014 | Spot Bond  | 100.00000 | 43.38249  | 100.00000    | 43.27385       |                   |            | 0.00  | 0                | 0.00          |
| CLN169           | On 30/04/2014 | Spot Bond  | 100.00000 | 43.38249  | 100.00000    | 43.27385       |                   |            | 0.00  | 0                | 0.00          |
| CLN170           | On 20/12/2015 | Spot Bond  | 100.07575 | 17.84121  | 100.07575    | 17.79700       |                   |            | 0.00  | 0                | 0.00          |
| CLN172           | On 30/04/2014 | Spot Bond  | 100.00000 | 43.38249  | 100.00000    | 43.27385       |                   |            | 0.00  | 0                | 0.00          |
| CLN174           | On 31/03/2013 | Spot Bond  | 100.04314 | 96.60767  | 100.04314    | 96.36785       |                   |            | 0.00  | 0                | 0.00          |
| CLN175           | On 31/03/2013 | Spot Bond  | 100.23356 | 97.20802  | 100.23356    | 96.96630       |                   |            | 0.00  | 0                | 0.00          |
| CLN176           | On 31/03/2013 | Spot Bond  | 100.08420 | 96.82191  | 100.08420    | 96.58147       |                   |            | 0.00  | 0                | 0.00          |
| CLN177           | On 31/03/2013 | Spot Bond  | 100.05746 | 96.82429  | 100.05746    | 96.58391       |                   |            | 0.00  | 0                | 0.00          |
| CLN178           | On 15/04/2014 | Spot Bond  | 100.00000 | 42.41399  | 100.00000    | 42.30895       |                   |            | 0.00  | 0                | 0.00          |
| CLN179           | On 20/03/2016 | Spot Bond  | 100.06980 | 13.87638  | 100.06980    | 13.84199       |                   |            | 0.00  | 0                | 0.00          |
| CLN180           | On 26/05/2013 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| CLN181           | On 26/05/2013 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| CLN183           | On 15/06/2016 | Spot Bond  | 100.15069 | 16.72090  | 100.15069    | 16.67943       |                   |            | 0.00  | 0                | 0.00          |
| CLN184           | On 01/07/2021 | Spot Bond  | 99.78582  | 11.48478  | 99.78582     | 11.45913       |                   |            | 0.00  | 0                | 0.00          |
| CLN185           | On 15/06/2016 | Spot Bond  | 100.15069 | 16.72090  | 100.15069    | 16.67943       |                   |            | 0.00  | 0                | 0.00          |
| CLN186           | On 06/07/2016 | Spot Bond  | 101.41261 | 13.02348  | 101.41261    | 12.99083       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN187           | On 15/06/2014 | Spot Bond  | 100.22617 | 49.82766  | 100.22617    | 49.70402       |                   |            | 0.00  | 0                | 0.00          |
| CLN188           | On 20/06/2014 | Spot Bond  | 100.17009 | 51.00496  | 100.17009    | 50.87846       |                   |            | 0.00  | 0                | 0.00          |
| CLN191           | On 23/08/2016 | Spot Bond  | 108.36668 | 7.23458   | 108.36668    | 7.21758        |                   |            | 0.00  | 0                | 0.00          |
| CLN192           | On 24/08/2016 | Spot Bond  | 99.52839  | 13.29580  | 99.52839     | 13.26373       |                   |            | 0.00  | 0                | 0.00          |
| CLN193           | On 29/08/2021 | Spot Bond  | 108.34841 | 2.78994   | 108.34841    | 2.78311        |                   |            | 0.00  | 0                | 0.00          |
| CLN194           | On 31/08/2016 | Spot Bond  | 102.60151 | 12.92861  | 102.60151    | 12.89907       |                   |            | 0.00  | 0                | 0.00          |
| CLN195           | On 15/06/2014 | Spot Bond  | 100.25498 | 51.25172  | 100.25498    | 51.12451       |                   |            | 0.00  | 0                | 0.00          |
| CLN196           | On 15/06/2016 | Spot Bond  | 100.15069 | 16.72090  | 100.15069    | 16.67943       |                   |            | 0.00  | 0                | 0.00          |
| CLN197           | On 15/06/2016 | Spot Bond  | 100.15069 | 16.72090  | 100.15069    | 16.67943       |                   |            | 0.00  | 0                | 0.00          |
| CLN198           | On 13/09/2021 | Spot Bond  | 107.96614 | 4.85557   | 107.96614    | 4.84359        |                   |            | 0.00  | 0                | 0.00          |
| CLN199           | On 13/09/2016 | Spot Bond  | 107.75628 | 8.89376   | 107.75628    | 8.87184        |                   |            | 0.00  | 0                | 0.00          |
| CLN200           | On 20/12/2016 | Spot Bond  | 100.11142 | 16.10305  | 100.11142    | 16.06313       |                   |            | 0.00  | 0                | 0.00          |
| CLN205           | On 24/03/2013 | Spot Bond  | 100.00002 | 99.15525  | 100.00002    | 98.90486       |                   |            | 0.00  | 0                | 0.00          |
| CLN209           | On 20/03/2013 | Spot Bond  | 100.07054 | 99.67020  | 100.07054    | 99.41577       |                   |            | 0.00  | 0                | 0.00          |
| CLN210           | On 20/06/2013 | Spot Bond  | 100.08593 | 90.95348  | 100.08593    | 90.51377       |                   |            | 0.00  | 0                | 0.00          |
| CLN211           | On 20/12/2013 | Spot Bond  | 100.10498 | 65.68489  | 100.10498    | 65.52209       |                   |            | 0.00  | 0                | 0.00          |
| CLN213           | On 12/10/2014 | Spot Bond  | 101.25895 | 28.29451  | 101.25895    | 28.22366       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN214           | On 12/10/2014 | Spot Bond  | 101.27689 | 28.36684 | 101.27689 | 28.29579     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN215           | On 17/10/2016 | Spot Bond  | 105.79026 | 15.00639 | 105.79026 | 14.97141     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN216           | On 11/10/2014 | Spot Bond  | 101.32709 | 28.93962 | 101.32709 | 28.85805     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN217           | On 11/10/2014 | Spot Bond  | 101.30689 | 28.48049 | 101.30689 | 28.40914     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN219           | On 20/10/2016 | Spot Bond  | 101.18509 | 10.87605 | 101.18509 | 10.84883     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN220           | On 20/10/2016 | Spot Bond  | 101.19643 | 10.87417 | 101.19643 | 10.84695     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN221           | On 20/10/2016 | Spot Bond  | 105.99233 | 15.01956 | 105.99233 | 14.98450     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN222           | On 20/10/2016 | Spot Bond  | 105.99233 | 15.01956 | 105.99233 | 14.98450     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN223           | On 15/06/2014 | Spot Bond  | 107.65143 | 48.20476 | 107.65143 | 48.07728     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN224           | On 15/06/2014 | Spot Bond  | 110.88445 | 48.64293 | 110.88445 | 48.51087     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN225           | On 09/12/2016 | Spot Bond  | 104.90153 | 13.58513 | 104.90153 | 13.55369     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN226           | On 20/12/2016 | Spot Bond  | 100.07790 | 12.56157 | 100.07790 | 12.53045     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN227           | On 20/12/2016 | Spot Bond  | 100.08711 | 13.53170 | 100.08711 | 13.49816     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN228           | On 14/06/2013 | Spot Bond  | 100.16277 | 92.61968 | 100.16277 | 92.15821     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN229           | On 14/06/2013 | Spot Bond  | 100.16385 | 92.63757 | 100.16385 | 92.17601     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN230           | On 17/01/2015 | Spot Bond  | 101.18605 | 28.03019 | 101.18605 | 27.96005     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN231           | On 17/01/2015 | Spot Bond  | 101.18605 | 28.03019 | 101.18605 | 27.96005     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN232           | On 20/06/2014 | Spot Bond  | 100.17539 | 51.39668 | 100.17539 | 51.26920     |                |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN234           | On 19/04/2013 | Spot Bond  | 101.40617 | 89.90318 | 101.40617 | 89.68755     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN235           | On 19/04/2013 | Spot Bond  | 101.40617 | 89.90318 | 101.40617 | 89.68755     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN236           | On 15/06/2016 | Spot Bond  | 100.16285 | 17.55816 | 100.16285 | 17.51462     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN237           | On 14/02/2017 | Spot Bond  | 100.71861 | 9.95137  | 100.71861 | 9.92629      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN239           | On 20/03/2017 | Spot Bond  | 100.07925 | 11.32175 | 100.07925 | 11.29369     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN240           | On 24/02/2015 | Spot Bond  | 100.51081 | 22.01110 | 100.51081 | 21.95753     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN241           | On 24/02/2017 | Spot Bond  | 100.54638 | 9.56119  | 100.54638 | 9.53792      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN242           | On 24/02/2019 | Spot Bond  | 103.07581 | 9.64739  | 103.07581 | 9.62562      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN243           | On 24/02/2019 | Spot Bond  | 103.07581 | 9.64739  | 103.07581 | 9.62562      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN244           | On 25/02/2015 | Spot Bond  | 100.51075 | 21.95755 | 100.51075 | 21.90412     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN245           | On 25/02/2015 | Spot Bond  | 100.51227 | 21.97356 | 100.51227 | 21.92008     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN246           | On 24/02/2017 | Spot Bond  | 99.62826  | 13.82491 | 99.62826  | 13.79153     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN247           | On 24/02/2017 | Spot Bond  | 100.86363 | 13.54410 | 100.86363 | 13.51104     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN248           | On 14/03/2015 | Spot Bond  | 100.17567 | 22.43728 | 100.17567 | 22.38164     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN249           | On 24/02/2017 | Spot Bond  | 100.84631 | 13.27858 | 100.84631 | 13.24617     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN250           | On 26/03/2015 | Spot Bond  | 99.94994  | 21.95538 | 99.94994  | 21.90104     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN251           | On 26/03/2015 | Spot Bond  | 99.94994  | 21.95538 | 99.94994  | 21.90104     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN252           | On 26/03/2015 | Spot Bond  | 99.94994  | 21.95538  | 99.94994     | 21.90104       |                   |            | 0.00  | 0                | 0.00          |
| CLN253           | On 26/03/2015 | Spot Bond  | 99.94994  | 21.95538  | 99.94994     | 21.90104       |                   |            | 0.00  | 0                | 0.00          |
| CLN254           | On 26/03/2015 | Spot Bond  | 99.94994  | 21.95538  | 99.94994     | 21.90104       |                   |            | 0.00  | 0                | 0.00          |
| CLN255           | On 26/03/2015 | Spot Bond  | 99.94850  | 22.13580  | 99.94850     | 22.08102       |                   |            | 0.00  | 0                | 0.00          |
| CLN256           | On 26/03/2017 | Spot Bond  | 99.94597  | 10.42395  | 99.94597     | 10.39816       |                   |            | 0.00  | 0                | 0.00          |
| CLN257           | On 26/03/2017 | Spot Bond  | 99.94597  | 10.42395  | 99.94597     | 10.39816       |                   |            | 0.00  | 0                | 0.00          |
| CLN258           | On 26/03/2017 | Spot Bond  | 99.94597  | 10.42395  | 99.94597     | 10.39816       |                   |            | 0.00  | 0                | 1,000,000.00  |
| CLN259           | On 26/03/2017 | Spot Bond  | 99.94597  | 10.42395  | 99.94597     | 10.39816       |                   |            | 0.00  | 0                | 0.00          |
| CLN260           | On 26/03/2017 | Spot Bond  | 99.94597  | 10.42395  | 99.94597     | 10.39816       |                   |            | 0.00  | 0                | 0.00          |
| CLN261           | On 26/03/2017 | Spot Bond  | 99.94556  | 10.48048  | 99.94556     | 10.45454       |                   |            | 0.00  | 0                | 0.00          |
| CLN262           | On 26/03/2019 | Spot Bond  | 110.57517 | 12.96705  | 110.57517    | 12.93555       |                   |            | 0.00  | 0                | 0.00          |
| CLN263           | On 20/06/2014 | Spot Bond  | 100.09271 | 45.33135  | 100.09271    | 45.21901       |                   |            | 0.00  | 0                | 0.00          |
| CLN264           | On 18/08/2014 | Spot Bond  | 100.59304 | 37.19235  | 100.59304    | 37.09872       |                   |            | 0.00  | 0                | 0.00          |
| CLN265           | On 02/04/2013 | Spot Bond  | 99.85267  | 93.19170  | 99.85267     | 92.96191       |                   |            | 0.00  | 0                | 0.00          |
| CLN266           | On 16/03/2014 | Spot Bond  | 100.09928 | 43.62541  | 100.09928    | 43.51728       |                   |            | 0.00  | 0                | 0.00          |
| CLN267           | On 16/03/2014 | Spot Bond  | 100.09928 | 43.62541  | 100.09928    | 43.51728       |                   |            | 0.00  | 0                | 0.00          |
| CLN268           | On 30/04/2017 | Spot Bond  | 101.01926 | 9.44689   | 101.01926    | 9.42303        |                   |            | 0.00  | 0                | 0.00          |
| CLN269           | On 20/06/2017 | Spot Bond  | 100.09028 | 12.50489  | 100.09028    | 12.47390       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN270           | On 24/02/2017 | Spot Bond  | 100.79299 | 12.83704  | 100.79299    | 12.80572       |                   |            | 0.00  | 0                | 0.00          |
| CLN271           | On 20/06/2017 | Spot Bond  | 100.10632 | 14.21922  | 100.10632    | 14.18397       |                   |            | 0.00  | 0                | 0.00          |
| CLN272           | On 20/06/2017 | Spot Bond  | 100.07520 | 10.56101  | 100.07520    | 10.53484       |                   |            | 0.00  | 0                | 0.00          |
| CLN273           | On 20/06/2017 | Spot Bond  | 100.07467 | 10.50384  | 100.07467    | 10.47781       |                   |            | 0.00  | 0                | 0.00          |
| CLN274           | On 20/06/2017 | Spot Bond  | 100.07203 | 10.56148  | 100.07203    | 10.53530       |                   |            | 0.00  | 0                | 0.00          |
| CLN275           | On 22/05/2017 | Spot Bond  | 100.58176 | 8.66746   | 100.58176    | 9.16357        |                   |            | 0.00  | 0                | 0.00          |
| CLN276           | On 24/05/2017 | Spot Bond  | 100.62464 | 10.53999  | 100.62464    | 10.51431       |                   |            | 0.00  | 0                | 0.00          |
| CLN277           | On 25/05/2017 | Spot Bond  | 100.62450 | 10.51433  | 100.62450    | 10.48873       |                   |            | 0.00  | 0                | 0.00          |
| CLN278           | On 20/06/2017 | Spot Bond  | 100.07182 | 10.53861  | 100.07182    | 10.51250       |                   |            | 0.00  | 0                | 0.00          |
| CLN279           | On 20/06/2015 | Spot Bond  | 100.10367 | 25.46310  | 100.10367    | 25.39999       |                   |            | 0.00  | 0                | 0.00          |
| CLN280           | On 07/06/2017 | Spot Bond  | 100.32695 | 10.92877  | 100.32695    | 10.90163       |                   |            | 0.00  | 0                | 0.00          |
| CLN281           | On 21/06/2015 | Spot Bond  | 100.05044 | 22.22949  | 100.05044    | 22.17442       |                   |            | 0.00  | 0                | 0.00          |
| CLN282           | On 27/06/2015 | Spot Bond  | 99.94992  | 21.88109  | 99.94992     | 21.82693       |                   |            | 0.00  | 0                | 0.00          |
| CLN283           | On 20/09/2015 | Spot Bond  | 100.07255 | 17.19956  | 100.07255    | 17.15694       |                   |            | 0.00  | 0                | 0.00          |
| CLN284           | On 20/06/2017 | Spot Bond  | 100.08473 | 11.58994  | 100.08473    | 11.56122       |                   |            | 0.00  | 0                | 0.00          |
| CLN285           | On 20/06/2017 | Spot Bond  | 100.08473 | 11.58994  | 100.08473    | 11.56122       |                   |            | 0.00  | 0                | 0.00          |
| CLN286           | On 20/06/2017 | Spot Bond  | 100.08473 | 11.58994  | 100.08473    | 11.56122       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN287           | On 20/06/2017 | Spot Bond  | 100.08473 | 11.58994  | 100.08473    | 11.56122       |                   |            | 0.00  | 0                | 0.00          |
| CLN288           | On 10/08/2017 | Spot Bond  | 100.79550 | 9.19169   | 100.79550    | 9.16851        |                   |            | 0.00  | 0                | 0.00          |
| CLN289           | On 30/08/2017 | Spot Bond  | 100.46527 | 8.46385   | 100.46527    | 8.44280        |                   |            | 0.00  | 0                | 0.00          |
| CLN290           | On 26/06/2017 | Spot Bond  | 99.93367  | 11.72440  | 99.93367     | 11.69539       |                   |            | 0.00  | 0                | 0.00          |
| CLN291           | On 26/06/2017 | Spot Bond  | 99.93367  | 11.72440  | 99.93367     | 11.69539       |                   |            | 0.00  | 0                | 0.00          |
| CLN292           | On 26/06/2017 | Spot Bond  | 99.93449  | 11.61135  | 99.93449     | 11.58261       |                   |            | 0.00  | 0                | 0.00          |
| CLN293           | On 30/06/2017 | Spot Bond  | 99.84728  | 11.48200  | 99.84728     | 11.45360       |                   |            | 0.00  | 0                | 0.00          |
| CLN294           | On 26/06/2017 | Spot Bond  | 99.93449  | 11.61135  | 99.93449     | 11.58261       |                   |            | 0.00  | 0                | 0.00          |
| CLN295           | On 30/06/2017 | Spot Bond  | 99.84633  | 11.56656  | 99.84633     | 11.53795       |                   |            | 0.00  | 0                | 0.00          |
| CLN296           | On 20/12/2017 | Spot Bond  | 100.08705 | 1.68361   | 100.08705    | 1.67944        |                   |            | 0.00  | 0                | 0.00          |
| CLN297           | On 30/06/2017 | Spot Bond  | 99.84728  | 11.48200  | 99.84728     | 11.45360       |                   |            | 0.00  | 0                | 0.00          |
| CLN298           | On 30/06/2017 | Spot Bond  | 99.84728  | 11.51046  | 99.84728     | 11.48200       |                   |            | 0.00  | 0                | 0.00          |
| CLN299           | On 30/06/2017 | Spot Bond  | 99.84633  | 11.56656  | 99.84633     | 11.53795       |                   |            | 0.00  | 0                | 0.00          |
| CLN300           | On 20/12/2017 | Spot Bond  | 100.00000 | 6.26249   | 100.00000    | 6.24698        |                   |            | 0.00  | 0                | 0.00          |
| CLN301           | On 20/12/2017 | Spot Bond  | 100.00000 | 6.37799   | 100.00000    | 6.36220        |                   |            | 0.00  | 0                | 0.00          |
| CLN302           | On 20/12/2017 | Spot Bond  | 100.08579 | 1.68368   | 100.08579    | 1.67951        |                   |            | 0.00  | 0                | 0.00          |
| CLN303           | On 20/12/2017 | Spot Bond  | 100.00000 | 1.68898   | 100.00000    | 1.68479        |                   |            | 0.00  | 0                | 0.00          |
| CLN304           | On 20/12/2017 | Spot Bond  | 100.00000 | 1.68898   | 100.00000    | 1.68479        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN305           | On 20/12/2017 | Spot Bond  | 100.00000 | 1.68898   | 100.00000 | 100.00000    | 1.68479        |                   |            | 0.00  | 0                | 0.00          |
| CLN306           | On 18/04/2013 | Spot Bond  | 100.00000 | 86.90476  | 100.00000 | 100.00000    | 86.69834       |                   |            | 0.00  | 0                | 0.00          |
| CLN307           | On 11/07/2013 | Spot Bond  | 100.00000 | 72.42063  | 100.00000 | 100.00000    | 72.27723       |                   |            | 0.00  | 0                | 0.00          |
| CLN308           | On 18/04/2013 | Spot Bond  | 100.00000 | 86.90476  | 100.00000 | 100.00000    | 86.69834       |                   |            | 0.00  | 0                | 0.00          |
| CLN309           | On 11/07/2013 | Spot Bond  | 100.00000 | 72.42063  | 100.00000 | 100.00000    | 72.27723       |                   |            | 0.00  | 0                | 0.00          |
| CLN310           | On 20/03/2018 | Spot Bond  | 100.00000 | 0.96461   | 100.00000 | 100.00000    | 0.96153        |                   |            | 0.00  | 0                | 0.00          |
| CLN311           | On 20/03/2018 | Spot Bond  | 100.00000 | 0.96461   | 100.00000 | 100.00000    | 0.96153        |                   |            | 0.00  | 0                | 0.00          |
| CLN312           | On 20/03/2018 | Spot Bond  | 100.00000 | 0.93381   | 100.00000 | 100.00000    | 0.92966        |                   |            | 0.00  | 0                | 0.00          |
| CLN39            | On 07/02/2016 | Spot Bond  | 100.00000 | 20.09718  | 100.00000 | 100.00000    | 20.05221       |                   |            | 0.00  | 0                | 0.00          |
| CLN40            | On 07/02/2016 | Spot Bond  | 100.00000 | 20.09718  | 100.00000 | 100.00000    | 20.05221       |                   |            | 0.00  | 0                | 0.00          |
| CLN42            | On 18/04/2028 | Spot Bond  | 35.42491  | 0.71437   | 35.42491  | 35.42491     | 0.71373        |                   |            | 0.00  | 0                | 0.00          |
| CLN44            | On 31/03/2013 | Spot Bond  | 156.72722 | 88.81896  | 156.72722 | 156.72722    | 88.49109       |                   |            | 0.00  | 0                | 0.00          |
| CLN46            | On 07/03/2013 | Spot Bond  | 100.26956 | 102.07949 | 100.26956 | 100.26956    | 101.80945      |                   |            | 0.00  | 0                | 0.00          |
| CLN47            | On 07/03/2013 | Spot Bond  | 100.26726 | 102.03129 | 100.26726 | 100.26726    | 101.76139      |                   |            | 0.00  | 0                | 0.00          |
| CLN48            | On 07/03/2013 | Spot Bond  | 100.00000 | 154.74849 | 100.00000 | 100.00000    | 154.32710      |                   |            | 0.00  | 0                | 0.00          |
| CLN49            | On 31/03/2013 | Spot Bond  | 156.52494 | 138.24658 | 156.52494 | 156.52494    | 137.72512      |                   |            | 0.00  | 0                | 0.00          |
| CLN50            | On 07/03/2013 | Spot Bond  | 100.26496 | 101.98310 | 100.26496 | 100.26496    | 101.71333      |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN51            | On 07/03/2013 | Spot Bond  | 154.89181 | 97.37795  | 154.89181 | 96.98790     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN52            | On 30/04/2013 | Spot Bond  | 100.90305 | 86.89996  | 100.90305 | 86.69773     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN54            | On 30/04/2013 | Spot Bond  | 100.90305 | 86.89996  | 100.90305 | 86.69773     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN55            | On 18/04/2028 | Spot Bond  | 164.96027 | 5.01116   | 164.96027 | 4.99197      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN56            | On 30/04/2013 | Spot Bond  | 98.96405  | 91.76921  | 98.96405  | 91.55911     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN57            | On 30/04/2013 | Spot Bond  | 98.95402  | 91.78756  | 98.95402  | 91.57745     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN58            | On 07/03/2013 | Spot Bond  | 100.26726 | 102.03129 | 100.26726 | 101.76139    |                |                   |            | 0.00  | 0                | 0.00          |
| CLN59            | On 07/03/2013 | Spot Bond  | 100.26726 | 102.03129 | 100.26726 | 101.76139    |                |                   |            | 0.00  | 0                | 0.00          |
| CLN61            | On 02/03/2028 | Spot Bond  | 100.00000 | 15.76555  | 100.00000 | 15.72651     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN71            | On 02/03/2028 | Spot Bond  | 100.00000 | 0.00051   | 100.00000 | 0.00051      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN72            | On 02/03/2028 | Spot Bond  | 100.00000 | 0.00051   | 100.00000 | 0.00051      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN78            | On 19/04/2013 | Spot Bond  | 102.57148 | 94.66290  | 102.57148 | 94.43361     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN81            | On 18/04/2028 | Spot Bond  | 127.81539 | 8.96855   | 127.81539 | 8.94423      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN88            | On 28/04/2028 | Spot Bond  | 150.32167 | 0.00009   | 150.32167 | 0.00009      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN89            | On 02/03/2028 | Spot Bond  | 150.48996 | 0.00010   | 150.48996 | 0.00010      |                |                   |            | 0.00  | 0                | 0.00          |
| CLNF01           | On 20/10/2015 | Spot Bond  | 80.28000  | 20.88385  | 80.28000  | 20.85016     |                |                   |            | 0.00  | 0                | 0.00          |
| CLNF02           | On 20/10/2015 | Spot Bond  | 80.11138  | 20.93585  | 80.11138  | 20.90213     |                |                   |            | 0.00  | 0                | 0.00          |
| CLNF03           | On 10/10/2016 | Spot Bond  | 101.51920 | 11.58727  | 101.51920 | 11.55819     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|----------------|
| CLNF04           | On 10/10/2016 | Spot Bond  | 101.51920 | 11.58727  | 101.51920    | 11.55819       |                   |                    | 0.00      | 0                | 0.00           |
| CLNF05           | On 20/09/2016 | Spot Bond  | 100.07895 | 12.73090  | 100.07895    | 12.69935       |                   |                    | 0.00      | 0                | 0.00           |
| CLNF06           | On 20/12/2016 | Spot Bond  | 100.07296 | 12.09912  | 100.07296    | 12.06914       |                   |                    | 0.00      | 0                | 0.00           |
| CLNF07           | On 20/06/2017 | Spot Bond  | 100.07419 | 10.84739  | 100.07419    | 10.82050       |                   |                    | 0.00      | 0                | 0.00           |
| CLNF08           | On 10/07/2013 | Spot Bond  | 101.51807 | 87.09091  | 101.51807    | 86.81353       |                   |                    | 0.00      | 0                | 0.00           |
| CLNF09           | On 20/06/2017 | Spot Bond  | 100.07839 | 10.96125  | 100.07839    | 10.93408       |                   |                    | 0.00      | 0                | 0.00           |
| CLNF10           | On 24/07/2017 | Spot Bond  | 101.17107 | 9.69069   | 101.17107    | 9.66645        |                   |                    | 0.00      | 0                | 0.00           |
| CLNF11           | On 20/03/2018 | Spot Bond  | 100.00000 | 0.93111   | 100.00000    | 0.92688        |                   |                    | 0.00      | 0                | 0.00           |
| COJ02            | On 15/09/2016 | Spot Bond  | 112.14249 | 19.49137  | 112.14249    | 19.44350       |                   |                    | 0.00      | 0                | 0.00           |
| COJ03            | On 26/04/2013 | Spot Bond  | 102.77374 | 93.17217  | 102.77374    | 92.94987       |                   |                    | 0.00      | 0                | 0.00           |
| COJ04            | On 05/06/2018 | Spot Bond  | 104.83082 | 11.37311  | 104.83082    | 11.34681       |                   | 163,221,586,740.00 | 1,557,000 | 1,541,000.00     |                |
| COJ05            | On 05/06/2023 | Spot Bond  | 123.34967 | 12.19351  | 123.34967    | 12.16136       |                   |                    | 0.00      | 0                | 341,747,000.00 |
| COJ06            | On 09/12/2015 | Spot Bond  | 109.68398 | 19.63818  | 109.68398    | 19.59106       |                   |                    | 0.00      | 0                | 100,000.00     |
| COJ07            | On 23/03/2021 | Spot Bond  | 116.79754 | 13.63472  | 116.79754    | 13.60011       |                   | 448,852,946,220.00 | 3,843,000 | 3,779,000.00     |                |
| CPL002           | On 29/11/2014 | Spot Bond  | 100.46415 | 30.52662  | 100.46415    | 30.45155       |                   |                    | 0.00      | 0                | 0.00           |
| CPL003           | On 28/02/2017 | Spot Bond  | 100.49279 | 9.28574   | 100.49279    | 9.26314        |                   |                    | 0.00      | 0                | 0.00           |
| CPL005           | On 01/03/2015 | Spot Bond  | 100.39083 | 21.87038  | 100.39083    | 21.81603       |                   |                    | 0.00      | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| CPL007           | On 01/08/2015 | Spot Bond  | 100.94063 | 19.79348  | 100.94063 | 19.74349     |                |                   |                       | 0.00        | 0                | 0.00          |
| CPL010           | On 25/02/2013 | Spot Bond  | 100.39538 | 99.18159  | 100.39538 | 98.91175     |                |                   |                       | 0.00        | 0                | 0.00          |
| CPL011           | On 08/03/2013 | Spot Bond  | 100.24848 | 96.29723  | 100.24848 | 96.04321     |                |                   |                       | 0.00        | 0                | 0.00          |
| CPL012           | On 09/05/2013 | Spot Bond  | 100.00000 | 82.76644  | 100.00000 | 82.57919     |                |                   |                       | 0.00        | 0                | 0.00          |
| DENG31           | On 02/04/2013 | Spot Bond  | 100.00000 | 95.39239  | 100.00000 | 95.15686     |                |                   |                       | 0.00        | 0                | 0.00          |
| DENG42           | On 03/04/2013 | Spot Bond  | 101.22658 | 94.86979  | 101.22658 | 94.63355     |                |                   |                       | 0.00        | 0                | 0.00          |
| DENG43           | On 28/01/2016 | Spot Bond  | 100.00000 | 14.85881  | 100.00000 | 14.82202     |                |                   |                       | 0.00        | 0                | 0.00          |
| DENG44           | On 29/09/2017 | Spot Bond  | 6.86000   | 102.09413 | 6.86000   | 102.05567    |                |                   |                       | 0.00        | 0                | 0.00          |
| DENG45           | On 29/04/2013 | Spot Bond  | 100.00000 | 86.90176  | 100.00000 | 86.70060     |                |                   |                       | 0.00        | 0                | 0.00          |
| DRD03            | On 02/07/2014 | Spot Bond  | 102.15380 | 43.64864  | 102.15380 | 43.53848     |                |                   |                       | 0.00        | 0                | 0.00          |
| DRD04            | On 03/07/2015 | Spot Bond  | 102.26580 | 24.40591  | 102.26580 | 24.34425     |                |                   |                       | 0.00        | 0                | 0.00          |
| DRD05            | On 03/10/2013 | Spot Bond  | 102.03232 | 62.39654  | 102.03232 | 62.23922     |                |                   |                       | 0.00        | 0                | 0.00          |
| DV13             | On 25/08/2013 | Spot Bond  | 105.76710 | 73.22081  | 105.76710 | 73.05208     |                |                   |                       | 0.00        | 0                | 0.00          |
| DV21             | On 15/06/2016 | Spot Bond  | 127.91650 | 17.48686  | 127.91650 | 17.43941     |                |                   | 1,021,541,169,000.00  | 7,986,000   | 16,962,000.00    |               |
| DV22             | On 07/02/2020 | Spot Bond  | 116.63462 | 8.57028   | 116.63462 | 8.54856      |                |                   | 5,708,914,745,140.00  | 48,947,000  | 48,290,000.00    |               |
| DV23             | On 27/02/2023 | Spot Bond  | 119.62218 | 13.19820  | 119.62218 | 13.16461     |                |                   | 20,096,765,484,360.00 | 168,002,000 | 102,202,000.00   |               |
| E170             | On 01/08/2020 | Spot Bond  | 146.45461 | 9.85011   | 146.45461 | 9.82026      |                |                   | 6,736,912,060,000.00  | 46,000,000  | 23,000,000.00    |               |
| EDC01            | On 04/04/2016 | Spot Bond  | 104.01633 | 17.40058  | 104.01633 | 17.35595     |                |                   |                       | 0.00        | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| EFC01            | On 31/08/2014 | Spot Bond  | 100.57434 | 25.64806  | 100.57434    | 25.58422       |                   |                       | 0.00        | 0                | 0.00          |
| EFC02            | On 31/08/2015 | Spot Bond  | 100.62205 | 10.44729  | 100.62205    | 10.42127       |                   |                       | 0.00        | 0                | 0.00          |
| EFC03            | On 31/08/2016 | Spot Bond  | 100.65378 | 4.25419   | 100.65378    | 4.24359        |                   |                       | 0.00        | 0                | 0.00          |
| EFC04            | On 31/08/2017 | Spot Bond  | 100.68546 | 1.73145   | 100.68546    | 1.72714        |                   |                       | 0.00        | 0                | 0.00          |
| EL15             | On 29/06/2015 | Spot Bond  | 128.03785 | 12.27471  | 128.03785    | 12.24139       |                   | 10,243,028,000,000.00 | 80,000,000  | 20,000,000.00    |               |
| EL28             | On 02/05/2028 | Spot Bond  | 1.67500   | 117.79778 | 1.67500      | 117.78236      |                   | 266,325,000,000.00    | 159,000,000 | 40,500,000.00    |               |
| EL29             | On 19/11/2029 | Spot Bond  | 104.49020 | 2.30829   | 104.49020    | 2.30274        |                   |                       | 0.00        | 0                | 0.00          |
| EMM01            | On 28/07/2020 | Spot Bond  | 117.22671 | 9.69667   | 117.22671    | 9.67199        |                   |                       | 0.00        | 0                | 0.00          |
| EMM02            | On 11/03/2021 | Spot Bond  | 117.96601 | 13.88401  | 117.96601    | 13.84849       |                   |                       | 0.00        | 0                | 0.00          |
| EMM03            | On 04/05/2024 | Spot Bond  | 108.44717 | 12.06407  | 108.44717    | 12.03522       |                   |                       | 0.00        | 0                | 0.00          |
| EPF001           | On 19/08/2015 | Spot Bond  | 100.61804 | 19.00452  | 100.61804    | 18.94974       |                   |                       | 0.00        | 0                | 0.00          |
| EPFC02           | On 07/11/2013 | Spot Bond  | 100.74391 | 55.86083  | 100.74391    | 55.72002       |                   |                       | 0.00        | 0                | 0.00          |
| EPFC04           | On 21/05/2013 | Spot Bond  | 100.00000 | 80.57395  | 100.00000    | 80.39648       |                   |                       | 0.00        | 0                | 0.00          |
| EQ185U           | On 11/06/2014 | Spot Bond  | 100.00000 | 39.26944  | 100.00000    | 39.17220       |                   |                       | 0.00        | 0                | 0.00          |
| EQ186U           | On 12/03/2013 | Spot Bond  | 100.00000 | 100.51795 | 100.00000    | 100.25618      |                   |                       | 0.00        | 0                | 0.00          |
| EQ187U           | On 21/02/2014 | Spot Bond  | 100.00000 | 51.32853  | 100.00000    | 51.20000       |                   |                       | 0.00        | 0                | 0.00          |
| EQ188U           | On 25/04/2013 | Spot Bond  | 100.00000 | 87.80130  | 100.00000    | 87.59616       |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| EQ189U           | On 15/05/2013 | Spot Bond  | 100.00000 | 83.86059  | 100.00000    | 83.67340       |                   |                       | 0.00        | 0                | 0.00          |
| EQS01            | On 18/11/2014 | Spot Bond  | 124.62183 | 28.96049  | 124.62183    | 28.88064       |                   |                       | 0.00        | 0                | 0.00          |
| EQS02            | On 01/07/2015 | Spot Bond  | 105.65441 | 25.70560  | 105.65441    | 25.64544       |                   |                       | 0.00        | 0                | 0.00          |
| EQS04            | On 22/09/2015 | Spot Bond  | 106.40064 | 19.14470  | 106.40064    | 19.09459       |                   |                       | 0.00        | 0                | 0.00          |
| EQS05            | On 25/04/2017 | Spot Bond  | 101.27791 | 10.37699  | 101.27791    | 10.35099       |                   |                       | 0.00        | 0                | 0.00          |
| ERS3A8           | On 17/11/2014 | Spot Bond  | 100.72291 | 27.06545  | 100.72291    | 26.99723       |                   |                       | 0.00        | 0                | 0.00          |
| ERS3B2           | On 17/08/2014 | Spot Bond  | 100.66122 | 37.66967  | 100.66122    | 37.57479       |                   |                       | 0.00        | 0                | 0.00          |
| ERS3B3           | On 17/11/2025 | Spot Bond  | 100.64003 | 6.87670   | 100.64003    | 6.85938        |                   |                       | 0.00        | 0                | 0.00          |
| ERS3C2           | On 17/08/2014 | Spot Bond  | 100.73714 | 38.18582  | 100.73714    | 38.08958       |                   |                       | 0.00        | 0                | 0.00          |
| ERS3C3           | On 17/11/2025 | Spot Bond  | 100.71039 | 7.62610   | 100.71039    | 7.60688        |                   |                       | 0.00        | 0                | 0.00          |
| ERSA10           | On 17/08/2013 | Spot Bond  | 100.58516 | 77.51491  | 100.58516    | 77.29373       |                   |                       | 0.00        | 0                | 0.00          |
| ERSA11           | On 17/08/2014 | Spot Bond  | 100.60896 | 37.31462  | 100.60896    | 37.22067       |                   |                       | 0.00        | 0                | 0.00          |
| ERSA12           | On 17/08/2015 | Spot Bond  | 100.62801 | 19.18508  | 100.62801    | 19.13677       |                   |                       | 0.00        | 0                | 0.00          |
| ERSA13           | On 17/08/2013 | Spot Bond  | 100.58802 | 77.52198  | 100.58802    | 77.30077       |                   |                       | 0.00        | 0                | 0.00          |
| ERSA14           | On 17/11/2025 | Spot Bond  | 100.58833 | 6.32649   | 100.58833    | 6.31056        |                   |                       | 0.00        | 0                | 0.00          |
| ERSA15           | On 17/11/2025 | Spot Bond  | 100.61654 | 6.62667   | 100.61654    | 6.60998        |                   |                       | 0.00        | 0                | 0.00          |
| ES15             | On 30/08/2015 | Spot Bond  | 107.62781 | 21.54642  | 107.62781    | 21.49550       |                   | 5,187,660,442,000.00  | 48,200,000  | 16,000,000.00    |               |
| ES18             | On 20/04/2018 | Spot Bond  | 115.04070 | 11.83366  | 115.04070    | 11.80415       |                   | 71,810,475,672,600.00 | 624,218,000 | 272,508,000.00   |               |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| ES23             | On 25/01/2023 | Spot Bond  | 123.79417 | 8.70945   | 123.79417    | 8.68631        |                   |            | 12,104,593,942,600.00 | 97,780,000       | 270,660,000.00 |
| ES26             | On 02/04/2026 | Spot Bond  | 101.89369 | 10.64889  | 101.89369    | 10.62482       |                   |            | 5,874,476,909,570.00  | 57,653,000       | 50,031,000.00  |
| ES33             | On 15/09/2033 | Spot Bond  | 8.69500   | 91.95201  | 8.74000      | 91.54165       |                   |            | 7,404,914,155,000.00  | 851,629,000      | 912,489,000.00 |
| FIFB01           | On 24/08/2015 | Spot Bond  | 100.52379 | 16.56820  | 100.52379    | 16.52788       |                   |            | 0.00                  | 0                | 0.00           |
| FIFC03           | On 09/10/2013 | Spot Bond  | 101.23849 | 59.97859  | 101.23849    | 59.82843       |                   |            | 0.00                  | 0                | 0.00           |
| FIFC04           | On 14/03/2013 | Spot Bond  | 100.14918 | 94.79785  | 100.14918    | 94.55191       |                   |            | 0.00                  | 0                | 0.00           |
| FR002U           | On 02/08/2023 | Spot Bond  | 100.00000 | 10.76084  | 100.00000    | 10.73389       |                   |            | 0.00                  | 0                | 0.00           |
| FR003U           | On 02/08/2023 | Spot Bond  | 100.00000 | 10.47173  | 100.00000    | 10.44551       |                   |            | 0.00                  | 0                | 0.00           |
| FR2A3C           | On 15/08/2013 | Spot Bond  | 100.72700 | 78.11338  | 100.72700    | 77.88896       |                   |            | 0.00                  | 0                | 0.00           |
| FR2B3C           | On 15/08/2013 | Spot Bond  | 100.75346 | 78.17218  | 100.75346    | 77.94754       |                   |            | 0.00                  | 0                | 0.00           |
| FR2C3C           | On 15/08/2013 | Spot Bond  | 100.83807 | 78.36028  | 100.83807    | 78.13496       |                   |            | 0.00                  | 0                | 0.00           |
| FR2D3D           | On 15/08/2013 | Spot Bond  | 100.88562 | 78.46606  | 100.88562    | 78.24036       |                   |            | 0.00                  | 0                | 0.00           |
| FRB03            | On 15/09/2014 | Spot Bond  | 106.83968 | 36.42853  | 106.83968    | 36.34248       |                   |            | 213,679,360.00        | 2,000            | 14,262,000.00  |
| FRB05            | On 21/12/2018 | Spot Bond  | 102.29365 | 10.33082  | 102.29365    | 10.30741       |                   |            | 247,959,807,600.00    | 2,424,000        | 1,877,000.00   |
| FRB08            | On 10/06/2016 | Spot Bond  | 100.22508 | 13.17174  | 100.22508    | 13.13906       |                   |            | 0.00                  | 0                | 0.00           |
| FRB09            | On 10/06/2017 | Spot Bond  | 100.22502 | 9.51450   | 100.22502    | 9.49089        |                   |            | 0.00                  | 0                | 0.00           |
| FRB10            | On 25/01/2017 | Spot Bond  | 101.16350 | 10.89785  | 101.16350    | 10.87058       |                   |            | 0.00                  | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| FRB11            | On 11/12/2022 | Spot Bond  | 101.09860 | 0.01831   | 101.09860    | 0.01827        |                   |                    | 0.00      | 0                | 0.00          |
| FRBC21           | On 21/12/2018 | Spot Bond  | 109.77327 | 13.26283  | 109.77327    | 13.23099       |                   | 359,617,232,520.00 | 3,276,000 | 3,247,000.00     |               |
| FRBC22           | On 21/12/2018 | Spot Bond  | 98.22086  | 10.33195  | 98.22086     | 10.30678       |                   |                    | 0.00      | 0                | 0.00          |
| FRBI01           | On 30/06/2014 | Spot Bond  | 100.00000 | 57.69624  | 100.00000    | 57.56225       |                   |                    | 0.00      | 0                | 0.00          |
| FRBI04           | On 31/03/2013 | Spot Bond  | 215.70757 | 87.18575  | 215.70757    | 86.76499       |                   |                    | 0.00      | 0                | 0.00          |
| FRBI07           | On 07/07/2013 | Spot Bond  | 105.50847 | 74.78043  | 105.50847    | 74.62526       |                   |                    | 0.00      | 0                | 0.00          |
| FRBI22           | On 31/01/2022 | Spot Bond  | 127.58470 | 2.61112   | 127.58470    | 2.60379        |                   |                    | 0.00      | 0                | 0.00          |
| FRBI23           | On 07/12/2023 | Spot Bond  | 273.62971 | 2.89469   | 273.62971    | 2.88102        |                   |                    | 0.00      | 0                | 0.00          |
| FRBI28           | On 31/03/2028 | Spot Bond  | 149.98730 | 2.70730   | 149.98730    | 2.69898        |                   |                    | 0.00      | 0                | 0.00          |
| FRBI33           | On 07/12/2033 | Spot Bond  | 199.45863 | 2.31780   | 199.45863    | 2.30901        |                   |                    | 0.00      | 0                | 0.00          |
| FRBN04           | On 15/09/2015 | Spot Bond  | 121.07209 | 24.83137  | 121.07209    | 24.76651       |                   |                    | 0.00      | 0                | 0.00          |
| FRBN06           | On 15/09/2015 | Spot Bond  | 100.00000 | 30.18693  | 100.00000    | 30.11938       |                   |                    | 0.00      | 0                | 0.00          |
| FRBN07           | On 15/09/2015 | Spot Bond  | 100.00000 | 30.18693  | 100.00000    | 30.11938       |                   |                    | 0.00      | 0                | 0.00          |
| FRBZ01           | On 30/11/2020 | Spot Bond  | 52.69690  | 3.72962   | 52.69690     | 3.72530        |                   |                    | 0.00      | 0                | 0.00          |
| FRBZ02           | On 28/10/2024 | Spot Bond  | 33.20196  | 3.51386   | 33.20196     | 3.51110        |                   |                    | 0.00      | 0                | 0.00          |
| FRBZ03           | On 10/12/2024 | Spot Bond  | 31.98407  | 3.78596   | 31.98407     | 3.78309        |                   |                    | 0.00      | 0                | 0.00          |
| FRC01U           | On 30/09/2013 | Spot Bond  | 100.00000 | 56.10545  | 100.00000    | 55.82165       |                   |                    | 0.00      | 0                | 0.00          |
| FRC04            | On 03/06/2014 | Spot Bond  | 100.55103 | 43.73197  | 100.55103    | 43.63420       |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC08            | On 29/04/2013 | Spot Bond  | 101.09338 | 87.55968  | 101.09338    | 87.35512       |                   |            | 0.00  | 0                | 0.00          |
| FRC101           | On 24/02/2017 | Spot Bond  | 100.83125 | 13.13736  | 100.83125    | 13.10529       |                   |            | 0.00  | 0                | 0.00          |
| FRC103           | On 20/03/2014 | Spot Bond  | 100.12935 | 48.02755  | 100.12935    | 47.90848       |                   |            | 0.00  | 0                | 0.00          |
| FRC104           | On 20/03/2014 | Spot Bond  | 100.07866 | 44.34383  | 100.07866    | 44.23395       |                   |            | 0.00  | 0                | 0.00          |
| FRC105           | On 24/02/2017 | Spot Bond  | 100.80714 | 12.83451  | 100.80714    | 12.80319       |                   |            | 0.00  | 0                | 0.00          |
| FRC106           | On 24/02/2017 | Spot Bond  | 100.80714 | 12.83451  | 100.80714    | 12.80319       |                   |            | 0.00  | 0                | 0.00          |
| FRC107           | On 03/06/2021 | Spot Bond  | 100.52930 | 11.46642  | 100.52930    | 11.43788       |                   |            | 0.00  | 0                | 0.00          |
| FRC108           | On 24/02/2017 | Spot Bond  | 100.79281 | 12.65463  | 100.79281    | 12.62376       |                   |            | 0.00  | 0                | 0.00          |
| FRC109           | On 20/06/2017 | Spot Bond  | 100.08975 | 12.50498  | 100.08975    | 12.47399       |                   |            | 0.00  | 0                | 0.00          |
| FRC11            | On 26/05/2013 | Spot Bond  | 100.50743 | 101.07408 | 100.50743    | 100.53666      |                   |            | 0.00  | 0                | 0.00          |
| FRC110           | On 15/06/2016 | Spot Bond  | 100.15766 | 17.20095  | 100.15766    | 17.15829       |                   |            | 0.00  | 0                | 0.00          |
| FRC112           | On 20/06/2017 | Spot Bond  | 100.07580 | 11.01888  | 100.07580    | 10.99158       |                   |            | 0.00  | 0                | 0.00          |
| FRC113           | On 20/06/2017 | Spot Bond  | 100.08460 | 11.95630  | 100.08460    | 11.92667       |                   |            | 0.00  | 0                | 0.00          |
| FRC114           | On 20/06/2014 | Spot Bond  | 100.10209 | 45.87150  | 100.10209    | 45.75780       |                   |            | 0.00  | 0                | 0.00          |
| FRC115           | On 20/06/2017 | Spot Bond  | 98.00000  | 9.64877   | 98.00000     | 9.62176        |                   |            | 0.00  | 0                | 0.00          |
| FRC116           | On 20/06/2017 | Spot Bond  | 100.00000 | 9.35539   | 100.00000    | 9.32869        |                   |            | 0.00  | 0                | 0.00          |
| FRC117           | On 15/06/2016 | Spot Bond  | 100.15523 | 17.03349  | 100.15523    | 16.99125       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC118           | On 20/06/2017 | Spot Bond  | 100.08737 | 11.93297  | 100.08737    | 11.90340       |                   |            | 0.00  | 0                | 0.00          |
| FRC119           | On 20/06/2017 | Spot Bond  | 100.10732 | 14.10458  | 100.10732    | 14.06962       |                   |            | 0.00  | 0                | 0.00          |
| FRC120           | On 20/06/2017 | Spot Bond  | 100.11620 | 15.07588  | 100.11620    | 15.03851       |                   |            | 0.00  | 0                | 0.00          |
| FRC121           | On 20/06/2017 | Spot Bond  | 100.08283 | 11.44141  | 100.08283    | 11.41306       |                   |            | 0.00  | 0                | 0.00          |
| FRC122           | On 20/06/2017 | Spot Bond  | 102.36455 | 12.42699  | 102.36455    | 12.39557       |                   |            | 0.00  | 0                | 0.00          |
| FRC123           | On 20/06/2017 | Spot Bond  | 100.12857 | 16.43549  | 100.12857    | 16.39474       |                   |            | 0.00  | 0                | 0.00          |
| FRC124           | On 20/06/2017 | Spot Bond  | 100.08579 | 11.76150  | 100.08579    | 11.73235       |                   |            | 0.00  | 0                | 0.00          |
| FRC125           | On 20/09/2017 | Spot Bond  | 100.00000 | 7.19237   | 100.00000    | 7.17184        |                   |            | 0.00  | 0                | 0.00          |
| FRC126           | On 20/09/2017 | Spot Bond  | 100.10168 | 12.62964  | 100.10168    | 12.59834       |                   |            | 0.00  | 0                | 0.00          |
| FRC127           | On 20/09/2017 | Spot Bond  | 100.12161 | 14.83071  | 100.12161    | 14.79395       |                   |            | 0.00  | 0                | 0.00          |
| FRC128           | On 20/09/2017 | Spot Bond  | 100.09179 | 11.54615  | 100.09179    | 11.51754       |                   |            | 0.00  | 0                | 0.00          |
| FRC129           | On 20/09/2017 | Spot Bond  | 100.09811 | 12.23776  | 100.09811    | 12.20743       |                   |            | 0.00  | 0                | 0.00          |
| FRC130           | On 20/09/2017 | Spot Bond  | 100.11547 | 14.15088  | 100.11547    | 14.11579       |                   |            | 0.00  | 0                | 0.00          |
| FRC131           | On 20/09/2017 | Spot Bond  | 100.10701 | 13.21743  | 100.10701    | 13.18467       |                   |            | 0.00  | 0                | 0.00          |
| FRC132           | On 20/09/2017 | Spot Bond  | 100.12057 | 14.71548  | 100.12057    | 14.67901       |                   |            | 0.00  | 0                | 0.00          |
| FRC133           | On 20/09/2017 | Spot Bond  | 100.12805 | 15.54505  | 100.12805    | 15.50651       |                   |            | 0.00  | 0                | 0.00          |
| FRC134           | On 20/09/2017 | Spot Bond  | 100.11516 | 14.11631  | 100.11516    | 14.08131       |                   |            | 0.00  | 0                | 0.00          |
| FRC135           | On 20/09/2017 | Spot Bond  | 100.11151 | 13.71298  | 100.11151    | 13.67898       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC136           | On 20/09/2017 | Spot Bond  | 100.09968 | 12.41066  | 100.09968    | 12.37989       |                   |            | 0.00  | 0                | 0.00          |
| FRC137           | On 20/09/2017 | Spot Bond  | 100.09779 | 12.20319  | 100.09779    | 12.17293       |                   |            | 0.00  | 0                | 0.00          |
| FRC138           | On 20/09/2017 | Spot Bond  | 100.12327 | 15.01506  | 100.12327    | 14.97783       |                   |            | 0.00  | 0                | 0.00          |
| FRC139           | On 20/09/2017 | Spot Bond  | 100.12172 | 14.84223  | 100.12172    | 14.80543       |                   |            | 0.00  | 0                | 0.00          |
| FRC140           | On 20/09/2017 | Spot Bond  | 100.11745 | 14.36981  | 100.11745    | 14.33419       |                   |            | 0.00  | 0                | 0.00          |
| FRC141           | On 20/09/2017 | Spot Bond  | 100.12348 | 15.03811  | 100.12348    | 15.00083       |                   |            | 0.00  | 0                | 0.00          |
| FRC142           | On 20/09/2017 | Spot Bond  | 100.10439 | 12.92931  | 100.10439    | 12.89726       |                   |            | 0.00  | 0                | 0.00          |
| FRC143           | On 20/09/2017 | Spot Bond  | 100.09221 | 11.59227  | 100.09221    | 11.56353       |                   |            | 0.00  | 0                | 0.00          |
| FRC144           | On 20/09/2017 | Spot Bond  | 100.07700 | 9.93213   | 100.07700    | 9.90752        |                   |            | 0.00  | 0                | 0.00          |
| FRC145           | On 20/09/2017 | Spot Bond  | 100.12940 | 15.69481  | 100.12940    | 15.65591       |                   |            | 0.00  | 0                | 0.00          |
| FRC146           | On 20/09/2014 | Spot Bond  | 100.09221 | 32.49709  | 100.09221    | 32.41654       |                   |            | 0.00  | 0                | 0.00          |
| FRC147           | On 20/09/2015 | Spot Bond  | 100.10419 | 20.45678  | 100.10419    | 20.40607       |                   |            | 0.00  | 0                | 0.00          |
| FRC148           | On 24/02/2017 | Spot Bond  | 100.72629 | 11.98428  | 100.72629    | 11.95506       |                   |            | 0.00  | 0                | 0.00          |
| FRC149           | On 20/09/2015 | Spot Bond  | 100.09926 | 19.95494  | 100.09926    | 19.90549       |                   |            | 0.00  | 0                | 0.00          |
| FRC150           | On 20/09/2017 | Spot Bond  | 100.08547 | 10.85448  | 100.08547    | 10.82757       |                   |            | 0.00  | 0                | 0.00          |
| FRC151           | On 20/09/2017 | Spot Bond  | 98.00000  | 1.34059   | 98.00000     | 1.33684        |                   |            | 0.00  | 0                | 0.00          |
| FRC152           | On 20/12/2017 | Spot Bond  | 100.08652 | 10.96976  | 100.08652    | 10.94257       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC153           | On 20/12/2017 | Spot Bond  | 100.07817 | 10.05896  | 100.07817    | 10.03403       |                   |            | 0.00  | 0                | 0.00          |
| FRC154           | On 20/12/2017 | Spot Bond  | 100.08103 | 10.37025  | 100.08103    | 10.34456       |                   |            | 0.00  | 0                | 0.00          |
| FRC155           | On 20/12/2017 | Spot Bond  | 100.10890 | 13.42487  | 100.10890    | 13.39159       |                   |            | 0.00  | 0                | 0.00          |
| FRC157           | On 30/09/2013 | Spot Bond  | 100.20368 | 57.83575  | 100.20368    | 57.65084       |                   |            | 0.00  | 0                | 0.00          |
| FRC158           | On 11/06/2014 | Spot Bond  | 100.21459 | 39.19892  | 100.21459    | 39.10167       |                   |            | 0.00  | 0                | 0.00          |
| FRC159           | On 30/09/2013 | Spot Bond  | 100.20368 | 60.41180  | 100.20368    | 60.21865       |                   |            | 0.00  | 0                | 0.00          |
| FRC160           | On 12/06/2014 | Spot Bond  | 100.19795 | 39.10713  | 100.19795    | 39.01012       |                   |            | 0.00  | 0                | 0.00          |
| FRC161           | On 20/12/2017 | Spot Bond  | 100.07944 | 1.68408   | 100.07944    | 1.67990        |                   |            | 0.00  | 0                | 0.00          |
| FRC162           | On 14/12/2018 | Spot Bond  | 100.38297 | 0.69033   | 100.38297    | 0.68861        |                   |            | 0.00  | 0                | 0.00          |
| FRC163           | On 20/03/2018 | Spot Bond  | 100.00000 | 0.93638   | 100.00000    | 0.93232        |                   |            | 0.00  | 0                | 0.00          |
| FRC164           | On 30/09/2013 | Spot Bond  | 100.00000 | 52.35534  | 100.00000    | 52.06408       |                   |            | 0.00  | 0                | 0.00          |
| FRC165           | On 30/09/2013 | Spot Bond  | 100.00000 | 52.35534  | 100.00000    | 52.06408       |                   |            | 0.00  | 0                | 0.00          |
| FRC17            | On 03/06/2014 | Spot Bond  | 100.57737 | 44.14350  | 100.57737    | 44.04479       |                   |            | 0.00  | 0                | 0.00          |
| FRC29            | On 22/07/2014 | Spot Bond  | 101.33365 | 40.52969  | 101.33365    | 40.42812       |                   |            | 0.00  | 0                | 0.00          |
| FRC37            | On 20/06/2015 | Spot Bond  | 100.08266 | 23.79636  | 100.08266    | 23.73739       |                   |            | 0.00  | 0                | 0.00          |
| FRC40            | On 20/12/2015 | Spot Bond  | 100.08218 | 18.53552  | 100.08218    | 18.48959       |                   |            | 0.00  | 0                | 0.00          |
| FRC41            | On 25/10/2013 | Spot Bond  | 101.28616 | 58.58298  | 101.28616    | 58.43625       |                   |            | 0.00  | 0                | 0.00          |
| FRC46            | On 10/09/2017 | Spot Bond  | 98.45245  | 10.79094  | 98.45245     | 10.76459       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC55            | On 11/07/2013 | Spot Bond  | 101.29693 | 86.54218  | 101.29693 | 86.26792     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC57            | On 20/06/2014 | Spot Bond  | 100.06887 | 43.63831  | 100.06887 | 43.53018     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC61            | On 28/07/2017 | Spot Bond  | 101.11641 | 9.80770   | 101.11641 | 9.78317      |                |                   |            | 0.00  | 0                | 0.00          |
| FRC66            | On 31/01/2022 | Spot Bond  | 115.36587 | 5.40995   | 115.36587 | 5.39636      |                |                   |            | 0.00  | 0                | 0.00          |
| FRC67            | On 20/09/2016 | Spot Bond  | 100.08387 | 13.24980  | 100.08387 | 13.21697     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC68            | On 20/09/2016 | Spot Bond  | 100.08483 | 13.35133  | 100.08483 | 13.31825     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC69            | On 31/01/2022 | Spot Bond  | 115.54905 | 4.14407   | 115.54905 | 4.13364      |                |                   |            | 0.00  | 0                | 0.00          |
| FRC70            | On 20/09/2014 | Spot Bond  | 113.64754 | 30.24217  | 113.64754 | 30.17933     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC71            | On 31/01/2022 | Spot Bond  | 115.36587 | 3.80257   | 115.36587 | 3.79301      |                |                   |            | 0.00  | 0                | 0.00          |
| FRC72            | On 31/01/2017 | Spot Bond  | 117.71276 | 5.50982   | 117.71276 | 5.49575      |                |                   |            | 0.00  | 0                | 0.00          |
| FRC74            | On 20/09/2016 | Spot Bond  | 118.00209 | 9.91941   | 118.00209 | 9.89826      |                |                   |            | 0.00  | 0                | 0.00          |
| FRC76            | On 28/07/2017 | Spot Bond  | 101.27177 | 10.83500  | 101.27177 | 10.80787     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC77            | On 15/06/2016 | Spot Bond  | 100.00000 | 20.50092  | 100.00000 | 20.45015     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC78            | On 15/06/2016 | Spot Bond  | 100.20020 | 20.13608  | 100.20020 | 20.08612     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC79            | On 15/06/2016 | Spot Bond  | 100.17418 | 18.33948  | 100.17418 | 18.29400     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC80            | On 15/06/2016 | Spot Bond  | 4.73000   | 108.44975 | 4.73000   | 108.42663    |                |                   |            | 0.00  | 0                | 0.00          |
| FRC82            | On 15/06/2016 | Spot Bond  | 100.17741 | 18.56270  | 100.17741 | 18.51666     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC83            | On 20/12/2016 | Spot Bond  | 100.07144 | 11.94118  | 100.07144    | 11.91158       |                   |            | 0.00  | 0                | 0.00          |
| FRC84            | On 20/12/2016 | Spot Bond  | 100.08326 | 13.18212  | 100.08326    | 13.14946       |                   |            | 0.00  | 0                | 0.00          |
| FRC85            | On 20/12/2014 | Spot Bond  | 100.11237 | 34.51732  | 100.11237    | 34.43175       |                   |            | 0.00  | 0                | 0.00          |
| FRC86            | On 20/12/2016 | Spot Bond  | 100.09907 | 14.85143  | 100.09907    | 14.81462       |                   |            | 0.00  | 0                | 0.00          |
| FRC87            | On 20/12/2016 | Spot Bond  | 100.09502 | 14.42286  | 100.09502    | 14.38711       |                   |            | 0.00  | 0                | 0.00          |
| FRC90            | On 20/03/2013 | Spot Bond  | 100.06298 | 98.78391  | 100.06298    | 98.53176       |                   |            | 0.00  | 0                | 0.00          |
| FRC91            | On 20/03/2013 | Spot Bond  | 100.06521 | 98.79309  | 100.06521    | 98.54092       |                   |            | 0.00  | 0                | 0.00          |
| FRC92            | On 20/03/2013 | Spot Bond  | 100.06023 | 98.83076  | 100.06023    | 98.57850       |                   |            | 0.00  | 0                | 0.00          |
| FRC93            | On 20/03/2013 | Spot Bond  | 100.06131 | 98.92403  | 100.06131    | 98.67153       |                   |            | 0.00  | 0                | 0.00          |
| FRC94            | On 20/03/2017 | Spot Bond  | 100.08049 | 11.51046  | 100.08049    | 11.48193       |                   |            | 0.00  | 0                | 0.00          |
| FRC95            | On 15/06/2016 | Spot Bond  | 100.16123 | 17.44654  | 100.16123    | 17.40327       |                   |            | 0.00  | 0                | 0.00          |
| FRC96            | On 20/03/2017 | Spot Bond  | 100.08038 | 11.49903  | 100.08038    | 11.47053       |                   |            | 0.00  | 0                | 0.00          |
| FRC97            | On 20/03/2015 | Spot Bond  | 97.80179  | 25.69304  | 97.80179     | 25.63067       |                   |            | 0.00  | 0                | 0.00          |
| FRC98            | On 15/06/2016 | Spot Bond  | 100.16949 | 18.01581  | 100.16949    | 17.97113       |                   |            | 0.00  | 0                | 0.00          |
| FRC99            | On 24/02/2017 | Spot Bond  | 100.83728 | 13.21305  | 100.83728    | 13.18080       |                   |            | 0.00  | 0                | 0.00          |
| FRE2A1           | On 02/08/2013 | Spot Bond  | 99.94942  | 80.96424  | 99.94942     | 80.72409       |                   |            | 0.00  | 0                | 0.00          |
| FRE2A2           | On 02/08/2013 | Spot Bond  | 101.49845 | 81.88232  | 101.49845    | 81.63647       |                   |            | 0.00  | 0                | 10,000.00     |
| FRE2B1           | On 02/08/2013 | Spot Bond  | 99.46188  | 81.07986  | 99.46188     | 80.84030       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| FRE2B2           | On 02/08/2013 | Spot Bond  | 103.49133 | 81.58642 | 103.49133 | 81.33767     |                |                   |                    | 0.00      | 0                | 0.00          |
| FRE2C            | On 02/08/2013 | Spot Bond  | 97.69123  | 81.46126 | 97.69123  | 81.22398     |                |                   |                    | 0.00      | 0                | 0.00          |
| FRE2D            | On 02/08/2013 | Spot Bond  | 100.87998 | 80.95522 | 100.87998 | 80.71332     |                |                   |                    | 0.00      | 0                | 0.00          |
| FRE2E            | On 02/08/2013 | Spot Bond  | 101.02852 | 81.20812 | 101.02852 | 80.96519     |                |                   |                    | 0.00      | 0                | 0.00          |
| FRE2F            | On 02/08/2013 | Spot Bond  | 101.21079 | 81.51864 | 101.21079 | 81.27444     |                |                   |                    | 0.00      | 0                | 0.00          |
| FRE2G            | On 02/08/2013 | Spot Bond  | 101.32512 | 81.71353 | 101.32512 | 81.46851     |                |                   |                    | 0.00      | 0                | 0.00          |
| FRI15            | On 14/03/2015 | Spot Bond  | 144.28965 | 18.87476 | 144.28965 | 18.81660     |                |                   |                    | 0.00      | 0                | 0.00          |
| FRJ13            | On 01/09/2013 | Spot Bond  | 100.90946 | 66.42963 | 100.90946 | 66.21596     |                |                   |                    | 0.00      | 0                | 0.00          |
| FRJ14            | On 20/07/2014 | Spot Bond  | 103.60434 | 39.62737 | 103.60434 | 39.52609     |                |                   |                    | 0.00      | 0                | 600,000.00    |
| FRJ15            | On 04/04/2015 | Spot Bond  | 101.69223 | 20.64942 | 101.69223 | 20.59751     |                |                   |                    | 0.00      | 0                | 0.00          |
| FRJ16            | On 21/01/2016 | Spot Bond  | 103.43851 | 15.24074 | 103.43851 | 15.20185     |                |                   | 310,315,530,000.00 | 3,000,000 | 1,000,000.00     |               |
| FRJ17            | On 04/04/2017 | Spot Bond  | 102.25429 | 9.40552  | 102.25429 | 9.38176      |                |                   |                    | 0.00      | 0                | 0.00          |
| FRJ18            | On 21/02/2018 | Spot Bond  | 101.76484 | 7.73752  | 101.76484 | 7.71784      |                |                   |                    | 0.00      | 0                | 0.00          |
| FRJ19            | On 04/04/2019 | Spot Bond  | 100.00000 | 14.24970 | 100.00000 | 14.22266     |                |                   |                    | 0.00      | 0                | 0.00          |
| FRS36            | On 07/12/2023 | Spot Bond  | 261.70847 | 2.99409  | 261.70847 | 2.98036      |                |                   |                    | 0.00      | 0                | 0.00          |
| FRS37            | On 07/12/2023 | Spot Bond  | 273.38978 | 2.89661  | 273.38978 | 2.88294      |                |                   |                    | 0.00      | 0                | 0.00          |
| FRS43            | On 07/12/2023 | Spot Bond  | 256.75899 | 3.03792  | 256.75899 | 3.02417      |                |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRS46            | On 31/01/2022 | Spot Bond  | 123.65104 | 2.37589  | 123.65104 | 2.36959      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS49            | On 27/10/2020 | Spot Bond  | 101.04016 | 7.25482  | 101.04016 | 7.23668      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS51            | On 31/01/2022 | Spot Bond  | 123.78317 | 2.62603  | 123.78317 | 2.61882      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS56            | On 19/07/2016 | Spot Bond  | 101.29456 | 13.07856 | 101.29456 | 13.04580     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS59            | On 07/10/2016 | Spot Bond  | 101.45459 | 11.17816 | 101.45459 | 11.15012     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS61            | On 02/08/2013 | Spot Bond  | 101.10626 | 81.33895 | 101.10626 | 81.09548     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS62            | On 04/11/2026 | Spot Bond  | 100.92257 | 7.12970  | 100.92257 | 7.11170      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS63            | On 22/12/2013 | Spot Bond  | 100.00005 | 63.53479 | 100.00005 | 63.37745     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS64            | On 26/01/2042 | Spot Bond  | 98.38735  | 2.28517  | 98.38735  | 2.27993      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS65            | On 30/03/2013 | Spot Bond  | 101.21006 | 95.58351 | 101.21006 | 95.34313     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS66            | On 22/03/2013 | Spot Bond  | 100.00000 | 98.48498 | 100.00000 | 98.23502     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS67            | On 25/05/2013 | Spot Bond  | 100.42877 | 98.38896 | 100.42877 | 97.86341     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS68            | On 09/11/2024 | Spot Bond  | 100.00000 | 0.78183  | 100.00000 | 0.77988      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS69            | On 31/05/2017 | Spot Bond  | 104.97509 | 13.89357 | 104.97509 | 13.85764     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS70            | On 04/06/2013 | Spot Bond  | 100.28475 | 97.14992 | 100.28475 | 96.63991     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS71            | On 08/06/2013 | Spot Bond  | 100.19981 | 95.14736 | 100.19981 | 94.65853     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS72            | On 09/11/2024 | Spot Bond  | 100.80772 | 6.84090  | 100.80772 | 6.82365      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS73            | On 12/06/2017 | Spot Bond  | 101.07593 | 18.33360 | 101.07593 | 18.28777     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| FRS74            | On 14/06/2017 | Spot Bond  | 100.44759 | 9.54044  | 100.44759 | 9.51673      |                |                   |            | 0.00           | 0                | 0.00          |
| FRS75            | On 13/06/2014 | Spot Bond  | 100.17395 | 43.66115 | 100.17395 | 43.55286     |                |                   |            | 0.00           | 0                | 0.00          |
| FRS76            | On 18/06/2017 | Spot Bond  | 100.76967 | 16.57857 | 100.76967 | 16.53723     |                |                   |            | 0.00           | 0                | 0.00          |
| FRS77            | On 19/07/2014 | Spot Bond  | 100.98200 | 39.32017 | 100.98200 | 39.22195     |                |                   |            | 0.00           | 0                | 0.00          |
| FRS78            | On 08/08/2013 | Spot Bond  | 100.85889 | 79.34706 | 100.85889 | 79.11418     |                |                   |            | 0.00           | 0                | 0.00          |
| FRS79            | On 10/07/2017 | Spot Bond  | 102.64440 | 13.38830 | 102.64440 | 13.35436     |                |                   |            | 0.00           | 0                | 0.00          |
| FRS80            | On 24/10/2013 | Spot Bond  | 100.85054 | 57.42459 | 100.85054 | 57.28131     |                |                   |            | 0.00           | 0                | 0.00          |
| FRS81            | On 30/10/2042 | Spot Bond  | 108.09035 | 2.78915  | 108.09035 | 2.78231      |                |                   |            | 0.00           | 0                | 0.00          |
| FRS82            | On 21/11/2017 | Spot Bond  | 101.11747 | 1.38480  | 101.11747 | 1.38130      |                |                   |            | 0.00           | 0                | 0.00          |
| FRS83            | On 13/12/2013 | Spot Bond  | 100.16642 | 61.01008 | 100.16642 | 60.85878     |                |                   |            | 0.00           | 0                | 0.00          |
| FRX14            | On 01/09/2014 | Spot Bond  | 107.16699 | 36.97707 | 107.16699 | 36.88952     |                |                   |            | 107,166,990.00 | 1,000            | 351,000.00    |
| FRX15            | On 14/03/2015 | Spot Bond  | 108.33117 | 27.38375 | 108.33117 | 27.31834     |                |                   |            | 758,318,190.00 | 7,000            | 1,464,000.00  |
| FRX16            | On 15/09/2016 | Spot Bond  | 107.16932 | 15.27573 | 107.16932 | 15.23956     |                |                   |            | 0.00           | 0                | 0.00          |
| FRX17            | On 15/09/2017 | Spot Bond  | 109.08100 | 13.19293 | 109.08100 | 13.16124     |                |                   |            | 0.00           | 0                | 0.00          |
| FRX18            | On 14/04/2018 | Spot Bond  | 117.62764 | 13.23686 | 117.62764 | 13.20326     |                |                   |            | 0.00           | 0                | 0.00          |
| FRX19            | On 15/11/2019 | Spot Bond  | 108.91524 | 10.74608 | 108.91524 | 10.72030     |                |                   |            | 435,660,960.00 | 4,000            | 1,305,000.00  |
| FRX24            | On 10/12/2024 | Spot Bond  | 118.59653 | 10.95507 | 118.59653 | 10.92708     |                |                   |            | 0.00           | 0                | 0.00          |

| Contract Details |               |           | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value        | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|--------------|------------------|---------------|
| FRX31            | On 21/02/2031 | Spot Bond |        |            | 109.40010 | 8.70470   | 109.40010    | 8.68374        |                   |                       | 0.00         | 0                | 0.00          |
| FRX45            | On 14/04/2045 | Spot Bond |        |            | 86.57971  | 11.97056  | 86.57971     | 11.94693       |                   |                       | 0.00         | 0                | 0.00          |
| FTG1             | On 05/09/2016 | Spot Bond |        |            | 100.55204 | 16.63374  | 100.55204    | 16.59235       |                   |                       | 0.00         | 0                | 0.00          |
| GBL01            | On 15/10/2015 | Spot Bond |        |            | 101.32185 | 16.02581  | 101.32185    | 15.98566       |                   | 1,114,540,350,000.00  | 11,000,000   | 16,000,000.00    |               |
| GFC03            | On 10/04/2015 | Spot Bond |        |            | 101.40666 | 21.11305  | 101.40666    | 21.06011       |                   |                       | 0.00         | 0                | 0.00          |
| GFC04            | On 11/04/2017 | Spot Bond |        |            | 107.64302 | 14.69593  | 107.64302    | 14.66121       |                   |                       | 0.00         | 0                | 0.00          |
| GFC2             | On 27/02/2013 | Spot Bond |        |            | 100.00000 | 107.72432 | 100.00000    | 107.43397      |                   |                       | 0.00         | 0                | 0.00          |
| GOVEX1           | On 09/05/2047 | Spot Bond |        |            | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |                       | 3,600,000.00 | 36               | 12.00         |
| GPT12            | On 28/02/2013 | Spot Bond |        |            | 100.00000 | 98.38275  | 100.00000    | 98.11828       |                   |                       | 0.00         | 0                | 0.00          |
| GPT21            | On 28/02/2013 | Spot Bond |        |            | 100.37860 | 98.37673  | 100.37860    | 98.11129       |                   |                       | 0.00         | 0                | 0.00          |
| GPT22            | On 30/04/2013 | Spot Bond |        |            | 100.00000 | 84.49074  | 100.00000    | 84.29561       |                   |                       | 0.00         | 0                | 0.00          |
| GRA301           | On 20/03/2013 | Spot Bond |        |            | 98.75737  | 93.42758  | 98.75737     | 93.19201       |                   |                       | 0.00         | 0                | 0.00          |
| GRA302           | On 17/05/2013 | Spot Bond |        |            | 100.00000 | 81.29176  | 100.00000    | 81.11111       |                   | 10,000,000,000,000.00 | 100,000,000  | 100,000,000.00   |               |
| GRB90            | On 26/04/2013 | Spot Bond |        |            | 100.00000 | 85.28037  | 100.00000    | 85.08159       |                   |                       | 0.00         | 0                | 0.00          |
| GRD183           | On 12/04/2013 | Spot Bond |        |            | 100.00000 | 88.16425  | 100.00000    | 87.95181       |                   |                       | 0.00         | 0                | 0.00          |
| GRD184           | On 17/04/2013 | Spot Bond |        |            | 100.00000 | 87.11217  | 100.00000    | 86.90476       |                   |                       | 0.00         | 0                | 0.00          |
| GRD185           | On 02/05/2013 | Spot Bond |        |            | 100.00000 | 84.10138  | 100.00000    | 83.90805       |                   |                       | 0.00         | 0                | 0.00          |
| GRD186           | On 08/05/2013 | Spot Bond |        |            | 100.00000 | 82.95455  | 100.00000    | 82.76644       |                   |                       | 0.00         | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GRDB1            | On 10/01/2018 | Spot Bond  | 101.20169 | 7.87665   | 101.20169    | 7.85693        |                   |            | 0.00  | 0                | 0.00          |
| GRDC1            | On 10/01/2018 | Spot Bond  | 101.57032 | 9.78403   | 101.57032    | 9.75945        |                   |            | 0.00  | 0                | 0.00          |
| GRH1A1           | On 25/10/2017 | Spot Bond  | 100.58455 | 8.00775   | 100.58455    | 7.98781        |                   |            | 0.00  | 0                | 0.00          |
| GRH1A2           | On 25/10/2017 | Spot Bond  | 100.59878 | 8.16377   | 100.59878    | 8.14344        |                   |            | 0.00  | 0                | 0.00          |
| GRH1A3           | On 25/10/2017 | Spot Bond  | 100.62628 | 8.46530   | 100.62628    | 8.44422        |                   |            | 0.00  | 0                | 0.00          |
| GRH1A4           | On 25/10/2017 | Spot Bond  | 100.00000 | 2.21636   | 100.00000    | 2.21064        |                   |            | 0.00  | 0                | 0.00          |
| GRH1B            | On 25/10/2017 | Spot Bond  | 100.66039 | 8.83941   | 100.66039    | 8.81739        |                   |            | 0.00  | 0                | 0.00          |
| GRH1C            | On 25/10/2017 | Spot Bond  | 100.70773 | 9.35865   | 100.70773    | 9.33533        |                   |            | 0.00  | 0                | 0.00          |
| GRH1YU           | On 25/10/2039 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| GRT01            | On 08/12/2014 | Spot Bond  | 100.25900 | 31.61044  | 100.25900    | 31.53197       |                   |            | 0.00  | 0                | 0.00          |
| GRT02            | On 13/05/2016 | Spot Bond  | 101.08226 | 11.61964  | 101.08226    | 11.59026       |                   |            | 0.00  | 0                | 0.00          |
| GRT03            | On 15/10/2015 | Spot Bond  | 101.25499 | 15.69355  | 101.25499    | 15.65425       |                   |            | 0.00  | 0                | 0.00          |
| GRT04            | On 15/09/2016 | Spot Bond  | 100.11004 | 11.74023  | 100.11004    | 11.71113       |                   |            | 0.00  | 0                | 0.00          |
| GRT05            | On 25/01/2015 | Spot Bond  | 101.64234 | 27.38888  | 101.64234    | 27.32006       |                   |            | 0.00  | 0                | 0.00          |
| GRT06            | On 11/12/2017 | Spot Bond  | 100.23736 | 9.52278   | 100.23736    | 9.49915        |                   |            | 0.00  | 0                | 0.00          |
| GSIZ16           | On 23/09/2016 | Spot Bond  | 99.99999  | 12.08965  | 99.99999     | 12.05972       |                   |            | 0.00  | 0                | 0.00          |
| HILB01           | On 18/07/2015 | Spot Bond  | 101.18024 | 20.36176  | 101.18024    | 20.31081       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| HILB02           | On 13/09/2017 | Spot Bond  | 100.20054 | 9.42143   | 100.20054    | 9.39806        |                   |                    | 0.00      | 0                | 0.00          |
| HILC03           | On 17/04/2013 | Spot Bond  | 100.00000 | 87.11217  | 100.00000    | 86.90476       |                   |                    | 0.00      | 0                | 0.00          |
| HM1B5U           | On 19/07/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |                    | 0.00      | 0                | 0.00          |
| HM1B6U           | On 19/07/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |                    | 0.00      | 0                | 0.00          |
| HMS1B2           | On 19/03/2013 | Spot Bond  | 101.50868 | 52.45772  | 101.50868    | 52.45771       |                   |                    | 0.00      | 0                | 0.00          |
| HMS1B3           | On 19/03/2013 | Spot Bond  | 101.50868 | 52.45772  | 101.50868    | 52.45771       |                   |                    | 0.00      | 0                | 0.00          |
| HMS1B5           | On 19/07/2013 | Spot Bond  | 100.00000 | 50.00040  | 100.00000    | 50.00039       |                   |                    | 0.00      | 0                | 0.00          |
| HMS1B6           | On 19/07/2013 | Spot Bond  | 100.00000 | 78.62471  | 100.00000    | 78.47145       |                   |                    | 0.00      | 0                | 0.00          |
| HMS1B7           | On 19/07/2013 | Spot Bond  | 101.18125 | 84.45376  | 101.18125    | 84.19297       |                   | 303,543,750,000.00 | 3,000,000 | 1,000,000.00     |               |
| HMS1B8           | On 19/07/2015 | Spot Bond  | 101.21718 | 20.59002  | 101.21718    | 20.53848       |                   |                    | 0.00      | 0                | 0.00          |
| HMS1B9           | On 19/07/2015 | Spot Bond  | 107.10005 | 20.80122  | 107.10005    | 20.74645       |                   |                    | 0.00      | 0                | 0.00          |
| HMS1C2           | On 19/03/2013 | Spot Bond  | 101.59173 | 52.58493  | 101.59173    | 52.58492       |                   |                    | 0.00      | 0                | 0.00          |
| HMS1C3           | On 19/07/2013 | Spot Bond  | 101.22625 | 84.51611  | 101.22625    | 84.25505       |                   |                    | 0.00      | 0                | 0.00          |
| HMS1C4           | On 19/07/2015 | Spot Bond  | 101.28016 | 20.89897  | 101.28016    | 20.84663       |                   |                    | 0.00      | 0                | 0.00          |
| HMS1C5           | On 19/07/2015 | Spot Bond  | 117.06290 | 18.64045  | 117.06290    | 18.58736       |                   |                    | 0.00      | 0                | 0.00          |
| HMS1D2           | On 19/03/2013 | Spot Bond  | 101.69896 | 52.74934  | 101.69896    | 52.74933       |                   |                    | 0.00      | 0                | 0.00          |
| HMS1D3           | On 19/07/2013 | Spot Bond  | 101.30724 | 84.62833  | 101.30724    | 84.36674       |                   |                    | 0.00      | 0                | 0.00          |
| HMS1D4           | On 19/07/2015 | Spot Bond  | 101.36111 | 21.29585  | 101.36111    | 21.24246       |                   |                    | 0.00      | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------------|------------------|---------------|
| HMS1D5           | On 19/07/2015 | Spot Bond  | 114.94363 | 19.51834  | 114.94363 | 114.94363    | 19.46363       |                   |                      | 0.00        | 0                | 0.00          |
| HMS1E2           | On 19/03/2013 | Spot Bond  | 102.07916 | 53.33052  | 102.07916 | 102.07916    | 53.33052       |                   |                      | 0.00        | 0                | 0.00          |
| HMS1E3           | On 19/07/2013 | Spot Bond  | 101.41519 | 84.77792  | 101.41519 | 101.41519    | 84.51564       |                   |                      | 0.00        | 0                | 0.00          |
| HMS1E4           | On 19/07/2015 | Spot Bond  | 101.46001 | 21.78037  | 101.46001 | 101.46001    | 21.72574       |                   |                      | 0.00        | 0                | 0.00          |
| HMS1F2           | On 19/03/2013 | Spot Bond  | 102.24978 | 53.68702  | 102.24978 | 102.24978    | 53.68701       |                   |                      | 0.00        | 0                | 0.00          |
| HMS1G2           | On 19/03/2013 | Spot Bond  | 102.77072 | 54.53545  | 102.77072 | 102.77072    | 54.53543       |                   |                      | 0.00        | 0                | 0.00          |
| HWAY20           | On 31/07/2020 | Spot Bond  | 120.49879 | 8.65116   | 120.49879 | 120.49879    | 8.62865        |                   | 1,423,693,203,850.00 | 11,815,000  | 39,978,000.00    |               |
| HWAY23           | On 07/12/2023 | Spot Bond  | 278.97229 | 2.85276   | 278.97229 | 278.97229    | 2.83912        |                   |                      | 0.00        | 0                | 94,000,000.00 |
| HWAY24           | On 07/12/2024 | Spot Bond  | 279.46415 | 2.84898   | 279.46415 | 279.46415    | 2.83533        |                   |                      | 0.00        | 0                | 0.00          |
| HWAY34           | On 31/07/2034 | Spot Bond  | 109.78196 | 8.88603   | 109.78196 | 109.78196    | 8.86458        |                   | 1,097,929,381,960.00 | 10,001,000  | 29,101,000.00    |               |
| HWAY35           | On 31/07/2035 | Spot Bond  | 110.08516 | 8.86261   | 110.08516 | 110.08516    | 8.84116        |                   |                      | 0.00        | 0                | 0.00          |
| I2025            | On 31/01/2025 | Spot Bond  | 1.16000   | 112.74277 | 1.16000   | 1.16000      | 112.72960      |                   | 716,880,000,000.00   | 618,000,000 | 586,612,000.00   |               |
| I2038            | On 31/01/2038 | Spot Bond  | 1.84000   | 111.55354 | 1.84000   | 1.84000      | 111.53843      |                   | 244,720,000,000.00   | 133,000,000 | 341,700,000.00   |               |
| I2050            | On 31/12/2050 | Spot Bond  | 1.95000   | 118.37911 | 1.95000   | 1.95000      | 118.36272      |                   | 501,150,000,000.00   | 257,000,000 | 385,500,000.00   |               |
| IBC01            | On 16/03/2015 | Spot Bond  | 94.50000  | 25.39490  | 94.50000  | 94.50000     | 25.34865       |                   |                      | 0.00        | 0                | 0.00          |
| IBL11            | On 12/03/2015 | Spot Bond  | 111.10415 | 28.69109  | 111.10415 | 111.10415    | 28.62115       |                   |                      | 0.00        | 0                | 234,000.00    |
| IBL12            | On 12/03/2013 | Spot Bond  | 100.38955 | 101.59530 | 100.38955 | 100.38955    | 101.32975      |                   |                      | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBL13            | On 12/03/2015 | Spot Bond  | 101.98179 | 22.77491  | 101.98179    | 22.71751       |                   |            | 0.00  | 0                | 1,000,000.00  |
| IBL14            | On 28/06/2015 | Spot Bond  | 100.56090 | 22.08678  | 100.56090    | 22.03181       |                   |            | 0.00  | 0                | 0.00          |
| IBL15            | On 28/06/2013 | Spot Bond  | 99.93156  | 86.88847  | 99.93156     | 86.48457       |                   |            | 0.00  | 0                | 0.00          |
| IBL18            | On 10/12/2013 | Spot Bond  | 100.23834 | 65.06549  | 100.23834    | 64.90402       |                   |            | 0.00  | 0                | 0.00          |
| IBL19            | On 15/03/2014 | Spot Bond  | 100.38793 | 43.83313  | 100.38793    | 43.72420       |                   |            | 0.00  | 0                | 0.00          |
| IBL20            | On 15/03/2014 | Spot Bond  | 104.99431 | 49.63545  | 104.99431    | 49.51986       |                   |            | 0.00  | 0                | 0.00          |
| IBL21            | On 15/03/2016 | Spot Bond  | 110.23108 | 18.95175  | 110.23108    | 18.90584       |                   |            | 0.00  | 0                | 0.00          |
| IBL22            | On 15/03/2018 | Spot Bond  | 114.54738 | 13.94967  | 114.54738    | 13.91481       |                   |            | 0.00  | 0                | 0.00          |
| IBL23            | On 21/04/2014 | Spot Bond  | 103.99743 | 45.61571  | 103.99743    | 45.51088       |                   |            | 0.00  | 0                | 0.00          |
| IBL24            | On 21/04/2014 | Spot Bond  | 101.06758 | 39.60170  | 101.06758    | 39.50269       |                   |            | 0.00  | 0                | 0.00          |
| IBL25            | On 18/08/2014 | Spot Bond  | 100.58995 | 37.09186  | 100.58995    | 36.99849       |                   |            | 0.00  | 0                | 0.00          |
| IBL26            | On 18/08/2014 | Spot Bond  | 111.22906 | 30.36760  | 111.22906    | 30.29091       |                   |            | 0.00  | 0                | 0.00          |
| IBL28            | On 18/08/2016 | Spot Bond  | 108.02289 | 12.26531  | 108.02289    | 12.23608       |                   |            | 0.00  | 0                | 0.00          |
| IBL32            | On 03/11/2014 | Spot Bond  | 100.81617 | 26.76386  | 100.81617    | 26.69635       |                   |            | 0.00  | 0                | 0.00          |
| IBL33            | On 03/11/2016 | Spot Bond  | 100.86946 | 10.10052  | 100.86946    | 10.07504       |                   |            | 0.00  | 0                | 0.00          |
| IBL34            | On 31/01/2017 | Spot Bond  | 123.12082 | 3.56963   | 123.12082    | 3.56018        |                   |            | 0.00  | 0                | 0.00          |
| IBL36            | On 31/01/2022 | Spot Bond  | 127.68743 | 2.30125   | 127.68743    | 2.29499        |                   |            | 0.00  | 0                | 0.00          |
| IBL37            | On 02/04/2015 | Spot Bond  | 99.85267  | 21.43349  | 99.85267     | 21.38049       |                   |            | 0.00  | 0                | 20,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| IBL38            | On 02/04/2017 | Spot Bond  | 99.84531  | 9.86405  | 99.84531  | 9.83965      |                |                   |            | 0.00           | 0                | 0.00          |
| IBL39            | On 02/04/2018 | Spot Bond  | 108.72274 | 12.42956 | 108.72274 | 12.39995     |                |                   |            | 0.00           | 0                | 0.00          |
| IBL40            | On 15/06/2015 | Spot Bond  | 100.33316 | 22.32447 | 100.33316 | 22.26903     |                |                   |            | 0.00           | 0                | 0.00          |
| IBL42            | On 15/06/2017 | Spot Bond  | 100.11008 | 10.34001 | 100.11008 | 10.31438     |                |                   |            | 0.00           | 0                | 0.00          |
| IBL43            | On 15/11/2015 | Spot Bond  | 100.65809 | 14.34000 | 100.65809 | 14.30388     |                |                   |            | 0.00           | 0                | 0.00          |
| IBL45            | On 21/12/2018 | Spot Bond  | 102.66026 | 9.73215  | 102.66026 | 9.71002      |                |                   |            | 0.00           | 0                | 0.00          |
| IBL46            | On 15/01/2020 | Spot Bond  | 99.50921  | 8.28410  | 99.50921  | 8.26564      |                |                   |            | 199,018,420.00 | 2,000            | 102,000.00    |
| IC02             | On 09/05/2013 | Spot Bond  | 100.00000 | 90.21542 | 100.00000 | 90.01131     |                |                   |            | 0.00           | 0                | 0.00          |
| IDC01U           | On 08/11/2026 | Spot Bond  | 100.00000 | 0.00149  | 100.00000 | 0.00148      |                |                   |            | 0.00           | 0                | 0.00          |
| IDCP01           | On 19/04/2015 | Spot Bond  | 100.89947 | 22.93479 | 100.89947 | 22.88337     |                |                   |            | 0.00           | 0                | 0.00          |
| IDCP02           | On 19/04/2015 | Spot Bond  | 100.89947 | 22.93479 | 100.89947 | 22.88337     |                |                   |            | 0.00           | 0                | 0.00          |
| IDCP03           | On 31/01/2017 | Spot Bond  | 101.97863 | 8.85604  | 101.97863 | 8.83590      |                |                   |            | 0.00           | 0                | 0.00          |
| IDCP04           | On 19/10/2017 | Spot Bond  | 100.89947 | 8.69730  | 100.89947 | 8.67780      |                |                   |            | 0.00           | 0                | 0.00          |
| IDW001           | On 30/06/2016 | Spot Bond  | 100.90751 | 15.71759 | 100.90751 | 15.67834     |                |                   |            | 0.00           | 0                | 0.00          |
| IDW002           | On 30/06/2016 | Spot Bond  | 100.84756 | 15.48452 | 100.84756 | 15.44588     |                |                   |            | 0.00           | 0                | 0.00          |
| IDW003           | On 30/06/2016 | Spot Bond  | 99.83295  | 15.71039 | 99.83295  | 15.67154     |                |                   |            | 0.00           | 0                | 0.00          |
| IFM01            | On 31/03/2016 | Spot Bond  | 114.58662 | 21.01449 | 114.58662 | 20.96226     |                |                   |            | 0.00           | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IHL01            | On 29/12/2014 | Spot Bond  | 99.86601  | 30.71576  | 99.86601     | 30.63979       |                   |            | 0.00  | 0                | 0.00          |
| IHL02            | On 29/12/2014 | Spot Bond  | 99.86601  | 30.71576  | 99.86601     | 30.63979       |                   |            | 0.00  | 0                | 0.00          |
| IHL03            | On 17/05/2017 | Spot Bond  | 100.72296 | 9.68171   | 100.72296    | 9.65731        |                   |            | 0.00  | 0                | 0.00          |
| IKH1D            | On 09/12/2028 | Spot Bond  | 100.00000 | 8.67754   | 100.00000    | 8.65605        |                   |            | 0.00  | 0                | 0.00          |
| IN01E            | On 23/07/2013 | Spot Bond  | 101.81841 | 83.08603  | 101.81841    | 82.83130       |                   |            | 0.00  | 0                | 0.00          |
| IN02E            | On 06/08/2013 | Spot Bond  | 101.39919 | 79.77031  | 101.39919    | 79.53383       |                   |            | 0.00  | 0                | 0.00          |
| IN03E            | On 13/08/2013 | Spot Bond  | 101.19088 | 78.18127  | 101.19088    | 77.95457       |                   |            | 0.00  | 0                | 0.00          |
| IN04             | On 15/03/2015 | Spot Bond  | 103.56174 | 28.83645  | 103.56174    | 28.77006       |                   |            | 0.00  | 0                | 0.00          |
| IN04E            | On 27/08/2013 | Spot Bond  | 100.41740 | 65.05369  | 100.41740    | 66.46375       |                   |            | 0.00  | 0                | 0.00          |
| IN05E            | On 14/11/2013 | Spot Bond  | 100.58388 | 54.83321  | 100.58388    | 54.69519       |                   |            | 0.00  | 0                | 0.00          |
| IN07             | On 16/05/2013 | Spot Bond  | 101.41671 | 88.57333  | 101.41671    | 88.37379       |                   |            | 0.00  | 0                | 0.00          |
| IN09             | On 01/02/2016 | Spot Bond  | 101.24311 | 17.00744  | 101.24311    | 16.96438       |                   |            | 0.00  | 0                | 0.00          |
| IN189U           | On 25/04/2013 | Spot Bond  | 100.00000 | 85.48009  | 100.00000    | 85.28037       |                   |            | 0.00  | 0                | 0.00          |
| IND208           | On 21/02/2013 | Spot Bond  | 100.00000 | 50.00001  | 100.00000    | 50.00000       |                   |            | 0.00  | 0                | 0.00          |
| IND209           | On 28/02/2013 | Spot Bond  | 100.00000 | 98.38275  | 100.00000    | 98.11828       |                   |            | 0.00  | 0                | 0.00          |
| IND234           | On 21/08/2013 | Spot Bond  | 100.00000 | 66.97248  | 100.00000    | 66.84982       |                   |            | 0.00  | 0                | 0.00          |
| IND308           | On 19/02/2013 | Spot Bond  | 99.09525  | 50.22725  | 99.09525     | 50.22724       |                   |            | 0.00  | 0                | 0.00          |
| IND309           | On 26/02/2013 | Spot Bond  | 98.99412  | 98.92678  | 98.99412     | 98.66206       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield     | MarkPrice | Previous MTM  | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------------|-----------|---------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| IND310           | On 05/03/2013 | Spot Bond  | 98.88812      | 97.10606  | 98.88812      | 96.85125       |                   |                       | 0.00        | 0                | 0.00          |
| IND311           | On 12/03/2013 | Spot Bond  | 98.78695      | 95.35462  | 98.78695      | 95.10917       |                   |                       | 0.00        | 0                | 0.00          |
| IND312           | On 19/03/2013 | Spot Bond  | 98.68599      | 93.66864  | 98.68599      | 93.43202       |                   |                       | 0.00        | 0                | 0.00          |
| IND313           | On 26/03/2013 | Spot Bond  | 100.00000     | 91.93955  | 100.00000     | 91.70854       |                   |                       | 0.00        | 0                | 0.00          |
| IND314           | On 02/04/2013 | Spot Bond  | 100.00000     | 90.34653  | 100.00000     | 90.12346       |                   |                       | 0.00        | 0                | 0.00          |
| IND315           | On 09/04/2013 | Spot Bond  | 100.00000     | 88.80779  | 100.00000     | 88.59223       |                   |                       | 0.00        | 0                | 0.00          |
| IND316           | On 16/04/2013 | Spot Bond  | 100.00000     | 87.32057  | 100.00000     | 87.11217       |                   |                       | 0.00        | 0                | 0.00          |
| IND317           | On 23/04/2013 | Spot Bond  | 100,000.00000 | 0.60466   | 100,000.00000 | 0.59480        |                   |                       | 0.00        | 0                | 0.00          |
| IND318           | On 30/04/2013 | Spot Bond  | 100.00000     | 84.49074  | 100.00000     | 84.29561       |                   |                       | 0.00        | 0                | 0.00          |
| IND319           | On 07/05/2013 | Spot Bond  | 100.00000     | 83.14351  | 100.00000     | 82.95455       |                   |                       | 0.00        | 0                | 0.00          |
| IND320           | On 14/05/2013 | Spot Bond  | 100.00000     | 81.83857  | 100.00000     | 81.65548       |                   |                       | 0.00        | 0                | 0.00          |
| IND321           | On 21/05/2013 | Spot Bond  | 100.00000     | 80.57395  | 100.00000     | 84.88372       |                   | 40,000,000,000,000.00 | 400,000,000 | 400,000,000.00   |               |
| IND322           | On 28/04/2013 | Spot Bond  | 100.00000     | 84.88372  | 100.00000     | 84.68677       |                   |                       | 0.00        | 0                | 0.00          |
| IND323           | On 29/04/2013 | Spot Bond  | 100.00000     | 84.68677  | 100.00000     | 84.49074       |                   |                       | 0.00        | 0                | 0.00          |
| IND324           | On 30/04/2013 | Spot Bond  | 100.00000     | 84.49074  | 100.00000     | 84.29561       |                   |                       | 0.00        | 0                | 0.00          |
| IND325           | On 01/05/2013 | Spot Bond  | 100.00000     | 84.29561  | 100.00000     | 84.10138       |                   |                       | 0.00        | 0                | 0.00          |
| IND326           | On 02/05/2013 | Spot Bond  | 100.00000     | 84.10138  | 100.00000     | 83.90805       |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND327           | On 03/05/2013 | Spot Bond  | 100.00000 | 83.90805  | 100.00000    | 83.71560       |                   |            | 0.00  | 0                | 0.00          |
| IND328           | On 04/05/2013 | Spot Bond  | 100.00000 | 83.71560  | 100.00000    | 83.52403       |                   |            | 0.00  | 0                | 0.00          |
| IND329           | On 05/05/2013 | Spot Bond  | 100.00000 | 83.52403  | 100.00000    | 83.33333       |                   |            | 0.00  | 0                | 0.00          |
| IND330           | On 06/05/2013 | Spot Bond  | 100.00000 | 83.33333  | 100.00000    | 83.14351       |                   |            | 0.00  | 0                | 0.00          |
| IND331           | On 07/05/2013 | Spot Bond  | 100.00000 | 83.14351  | 100.00000    | 82.95455       |                   |            | 0.00  | 0                | 0.00          |
| IND332           | On 08/05/2013 | Spot Bond  | 100.00000 | 82.95455  | 100.00000    | 82.76644       |                   |            | 0.00  | 0                | 0.00          |
| IND333           | On 09/05/2013 | Spot Bond  | 100.00000 | 82.76644  | 100.00000    | 82.57919       |                   |            | 0.00  | 0                | 0.00          |
| IND334           | On 20/08/2013 | Spot Bond  | 100.00000 | 67.09559  | 100.00000    | 66.97248       |                   |            | 0.00  | 0                | 0.00          |
| IND335           | On 27/08/2013 | Spot Bond  | 100.00000 | 70.24225  | 100.00000    | 70.10898       |                   |            | 0.00  | 0                | 0.00          |
| IND336           | On 03/09/2013 | Spot Bond  | 100.00000 | 69.31468  | 100.00000    | 69.18318       |                   |            | 0.00  | 0                | 0.00          |
| IND337           | On 10/09/2013 | Spot Bond  | 100.00000 | 68.39936  | 100.00000    | 68.26959       |                   |            | 0.00  | 0                | 0.00          |
| IND338           | On 17/09/2013 | Spot Bond  | 100.00000 | 67.49613  | 100.00000    | 67.36808       |                   |            | 0.00  | 0                | 0.00          |
| IND339           | On 25/09/2013 | Spot Bond  | 100.00000 | 66.47846  | 100.00000    | 66.35234       |                   |            | 0.00  | 0                | 0.00          |
| IND340           | On 01/10/2013 | Spot Bond  | 100.00000 | 65.72529  | 100.00000    | 65.60060       |                   |            | 0.00  | 0                | 0.00          |
| IND341           | On 08/10/2013 | Spot Bond  | 100.00000 | 64.85737  | 100.00000    | 64.73432       |                   |            | 0.00  | 0                | 0.00          |
| IND342           | On 15/10/2013 | Spot Bond  | 100.00000 | 64.00091  | 100.00000    | 63.87949       |                   |            | 0.00  | 0                | 0.00          |
| IND343           | On 22/10/2013 | Spot Bond  | 100.00000 | 63.15576  | 100.00000    | 63.03594       |                   |            | 0.00  | 0                | 0.00          |
| IND344           | On 29/10/2013 | Spot Bond  | 100.00000 | 62.32177  | 100.00000    | 62.20354       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND345           | On 05/11/2013 | Spot Bond  | 100.00000 | 61.49880  | 100.00000    | 61.38212       |                   |            | 0.00  | 0                | 0.00          |
| IND346           | On 12/11/2013 | Spot Bond  | 100.00000 | 60.68669  | 100.00000    | 60.57155       |                   |            | 0.00  | 0                | 0.00          |
| IND347           | On 19/11/2013 | Spot Bond  | 100.00000 | 59.88531  | 100.00000    | 59.77169       |                   |            | 0.00  | 0                | 0.00          |
| IND348           | On 26/11/2013 | Spot Bond  | 100.00000 | 59.09451  | 100.00000    | 58.98239       |                   |            | 0.00  | 0                | 0.00          |
| IND349           | On 03/12/2013 | Spot Bond  | 100.00000 | 58.31415  | 100.00000    | 58.20351       |                   |            | 0.00  | 0                | 0.00          |
| IND350           | On 10/12/2013 | Spot Bond  | 100.00000 | 57.54409  | 100.00000    | 57.43492       |                   |            | 0.00  | 0                | 0.00          |
| IND351           | On 17/12/2013 | Spot Bond  | 100.00000 | 56.78421  | 100.00000    | 56.67647       |                   |            | 0.00  | 0                | 0.00          |
| INF001           | On 30/07/2013 | Spot Bond  | 100.81810 | 81.06288  | 100.81810    | 80.82005       |                   |            | 0.00  | 0                | 0.00          |
| INF073           | On 30/07/2013 | Spot Bond  | 100.00000 | 80.96591  | 100.00000    | 80.73654       |                   |            | 0.00  | 0                | 0.00          |
| ING100           | On 19/05/2013 | Spot Bond  | 100.70818 | 83.82587  | 100.70818    | 83.63613       |                   |            | 0.00  | 0                | 0.00          |
| ING114           | On 31/12/2015 | Spot Bond  | 101.98370 | 18.01582  | 101.98370    | 17.97042       |                   |            | 0.00  | 0                | 0.00          |
| ING115           | On 31/03/2016 | Spot Bond  | 106.31357 | 17.79986  | 106.31357    | 17.75331       |                   |            | 0.00  | 0                | 0.00          |
| ING116           | On 31/03/2016 | Spot Bond  | 104.39662 | 17.11523  | 104.39662    | 17.07119       |                   |            | 0.00  | 0                | 0.00          |
| ING131           | On 24/02/2013 | Spot Bond  | 100.00000 | 99.45504  | 100.00000    | 99.18478       |                   |            | 0.00  | 0                | 0.00          |
| ING132           | On 22/12/2018 | Spot Bond  | 99.99991  | 9.64384   | 99.99991     | 9.61997        |                   |            | 0.00  | 0                | 0.00          |
| ING133           | On 28/02/2013 | Spot Bond  | 100.00000 | 104.11355 | 100.00000    | 103.83367      |                   |            | 0.00  | 0                | 0.00          |
| ING135           | On 10/12/2014 | Spot Bond  | 100.36848 | 34.20314  | 100.36848    | 34.11817       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING138           | On 22/03/2017 | Spot Bond  | 100.00021 | 11.23793  | 100.00021    | 11.21010       |                   |            | 0.00  | 0                | 0.00          |
| ING148           | On 18/03/2013 | Spot Bond  | 100.00000 | 99.03323  | 100.00000    | 98.77930       |                   |            | 0.00  | 0                | 0.00          |
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000   | 102.52678 | 6.50000      | 102.50876      |                   |            | 0.00  | 0                | 0.00          |
| ING154           | On 03/04/2013 | Spot Bond  | 101.36114 | 92.75609  | 101.36114    | 92.52483       |                   |            | 0.00  | 0                | 0.00          |
| ING157           | On 12/04/2013 | Spot Bond  | 101.10456 | 90.49735  | 101.10456    | 90.27716       |                   |            | 0.00  | 0                | 0.00          |
| ING161           | On 20/03/2017 | Spot Bond  | 100.08473 | 11.64718  | 100.08473    | 11.61832       |                   |            | 0.00  | 0                | 0.00          |
| ING167           | On 30/09/2014 | Spot Bond  | 101.44140 | 29.13808  | 101.44140    | 29.06500       |                   |            | 0.00  | 0                | 0.00          |
| ING168           | On 07/03/2013 | Spot Bond  | 100.25042 | 101.75188 | 100.25042    | 101.48276      |                   |            | 0.00  | 0                | 0.00          |
| ING169           | On 07/06/2013 | Spot Bond  | 100.25042 | 95.80120  | 100.25042    | 95.30623       |                   |            | 0.00  | 0                | 0.00          |
| ING170           | On 18/03/2013 | Spot Bond  | 100.08567 | 98.77467  | 100.08567    | 98.52119       |                   |            | 0.00  | 0                | 0.00          |
| ING171           | On 19/03/2013 | Spot Bond  | 100.07206 | 98.56885  | 100.07206    | 98.31658       |                   |            | 0.00  | 0                | 0.00          |
| ING173           | On 28/02/2013 | Spot Bond  | 100.37849 | 103.65464 | 100.37849    | 103.37496      |                   |            | 0.00  | 0                | 0.00          |
| ING174           | On 28/05/2013 | Spot Bond  | 100.38408 | 99.46657  | 100.38408    | 98.94387       |                   |            | 0.00  | 0                | 0.00          |
| ING175           | On 28/08/2013 | Spot Bond  | 100.38408 | 66.43513  | 100.38408    | 66.22702       |                   |            | 0.00  | 0                | 0.00          |
| ING176           | On 28/02/2013 | Spot Bond  | 100.37919 | 103.66447 | 100.37919    | 103.38476      |                   |            | 0.00  | 0                | 0.00          |
| ING177           | On 28/02/2015 | Spot Bond  | 100.00000 | 16.53483  | 100.00000    | 16.49477       |                   |            | 0.00  | 0                | 0.00          |
| ING178           | On 28/08/2015 | Spot Bond  | 100.00000 | 10.58229  | 100.00000    | 10.55665       |                   |            | 0.00  | 0                | 0.00          |
| ING183           | On 11/06/2013 | Spot Bond  | 100.27920 | 91.84517  | 100.27920    | 91.40670       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| ING185           | On 18/06/2013 | Spot Bond  | 100.08647 | 88.22632 | 100.08647 | 87.79562     |                |                   |                       | 0.00        | 0                | 0.00          |
| ING187           | On 01/07/2013 | Spot Bond  | 100.00000 | 89.13861 | 100.00000 | 88.84730     |                |                   |                       | 0.00        | 0                | 0.00          |
| ING188           | On 01/07/2013 | Spot Bond  | 100.00000 | 86.75666 | 100.00000 | 86.42040     |                |                   |                       | 0.00        | 0                | 0.00          |
| ING190           | On 24/04/2013 | Spot Bond  | 100.00000 | 87.96457 | 100.00000 | 87.75857     |                |                   |                       | 0.00        | 0                | 0.00          |
| ING192           | On 18/02/2014 | Spot Bond  | 100.00000 | 51.59097 | 100.00000 | 51.46032     |                |                   | 10,000,000,000,000.00 | 100,000,000 | 100,000,000.00   |               |
| ING193           | On 18/02/2014 | Spot Bond  | 100.00000 | 51.59097 | 100.00000 | 51.46032     |                |                   | 13,000,000,000,000.00 | 130,000,000 | 130,000,000.00   |               |
| ING194           | On 11/02/2014 | Spot Bond  | 100.00000 | 51.62490 | 100.00000 | 51.48288     |                |                   | 13,000,000,000,000.00 | 130,000,000 | 130,000,000.00   |               |
| ING195           | On 04/02/2014 | Spot Bond  | 100.00000 | 51.66527 | 100.00000 | 51.50972     |                |                   | 14,000,000,000,000.00 | 140,000,000 | 140,000,000.00   |               |
| ING32            | On 30/04/2013 | Spot Bond  | 100.90615 | 86.91641 | 100.90615 | 86.71415     |                |                   |                       | 0.00        | 0                | 0.00          |
| ING33            | On 31/10/2013 | Spot Bond  | 100.92542 | 56.92959 | 100.92542 | 56.78586     |                |                   |                       | 0.00        | 0                | 0.00          |
| ING34            | On 31/10/2013 | Spot Bond  | 100.92542 | 56.92959 | 100.92542 | 56.78586     |                |                   |                       | 0.00        | 0                | 0.00          |
| ING46            | On 16/10/2013 | Spot Bond  | 101.29332 | 59.38527 | 101.29332 | 59.23651     |                |                   |                       | 0.00        | 0                | 0.00          |
| ING60U           | On 28/02/2014 | Spot Bond  | 100.00000 | 50.31177 | 100.00000 | 50.18718     |                |                   |                       | 0.00        | 0                | 0.00          |
| ING89            | On 31/12/2014 | Spot Bond  | 102.06095 | 31.34328 | 102.06095 | 31.26423     |                |                   |                       | 0.00        | 0                | 0.00          |
| INJ02            | On 30/04/2015 | Spot Bond  | 101.68471 | 24.11227 | 101.68471 | 24.05098     |                |                   |                       | 0.00        | 0                | 0.00          |
| IPB3             | On 04/12/2013 | Spot Bond  | 100.42003 | 66.85581 | 100.42003 | 66.68963     |                |                   |                       | 0.00        | 0                | 0.00          |
| IPF01            | On 13/04/2015 | Spot Bond  | 101.24581 | 20.65662 | 101.24581 | 20.60490     |                |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|---------------|
| IPF02            | On 13/04/2016 | Spot Bond  | 101.27443 | 12.73317  | 101.27443    | 12.70128       |                   |                      | 0.00  | 0                | 0.00          |
| IPF03            | On 13/04/2017 | Spot Bond  | 101.29354 | 9.57041   | 101.29354    | 9.54644        |                   |                      | 0.00  | 0                | 0.00          |
| IPF06            | On 13/04/2017 | Spot Bond  | 107.00679 | 13.86808  | 107.00679    | 13.83547       |                   |                      | 0.00  | 0                | 0.00          |
| IPL4             | On 29/03/2014 | Spot Bond  | 105.51634 | 48.15825  | 105.51634    | 48.04565       |                   | 211,032,680.00       |       | 2,000            | 2,000.00      |
| IPL5             | On 28/09/2015 | Spot Bond  | 100.55058 | 17.18567  | 100.55058    | 17.14291       |                   | 0.00                 |       | 0                | 0.00          |
| IPL6             | On 28/09/2017 | Spot Bond  | 111.16948 | 14.16804  | 111.16948    | 14.13349       |                   | 6,166,571,055,600.00 |       | 55,470,000       | 16,872,000.00 |
| IV012            | On 26/11/2014 | Spot Bond  | 100.64446 | 33.93039  | 100.64446    | 33.84772       |                   | 0.00                 |       | 0                | 0.00          |
| IV013            | On 22/06/2015 | Spot Bond  | 100.00026 | 23.60289  | 100.00026    | 23.54444       |                   | 0.00                 |       | 0                | 0.00          |
| IV014            | On 22/06/2015 | Spot Bond  | 106.83400 | 23.68904  | 106.83400    | 23.63340       |                   | 0.00                 |       | 0                | 0.00          |
| IV015            | On 20/09/2017 | Spot Bond  | 100.08056 | 10.65890  | 100.08056    | 10.63249       |                   | 0.00                 |       | 0                | 0.00          |
| IV016            | On 06/12/2021 | Spot Bond  | 100.38986 | 9.56868   | 100.38986    | 9.54490        |                   | 0.00                 |       | 0                | 0.00          |
| IV017            | On 31/01/2022 | Spot Bond  | 117.02647 | 2.51109   | 117.02647    | 2.50472        |                   | 0.00                 |       | 0                | 4,694,000.00  |
| IV019            | On 31/03/2028 | Spot Bond  | 129.51692 | 3.14775   | 129.51692    | 3.13885        |                   | 0.00                 |       | 0                | 0.00          |
| IV01E            | On 29/08/2013 | Spot Bond  | 100.38643 | 66.43317  | 100.38643    | 66.22278       |                   | 0.00                 |       | 0                | 0.00          |
| IV022            | On 02/04/2022 | Spot Bond  | 99.81973  | 8.68738   | 99.81973     | 8.66591        |                   | 0.00                 |       | 0                | 0.00          |
| IV023            | On 11/07/2022 | Spot Bond  | 101.53934 | 8.32118   | 101.53934    | 8.30029        |                   | 0.00                 |       | 0                | 0.00          |
| IV024            | On 27/07/2022 | Spot Bond  | 101.19270 | 8.23036   | 101.19270    | 8.20977        |                   | 0.00                 |       | 0                | 0.00          |
| IV025            | On 12/09/2019 | Spot Bond  | 100.25130 | 0.28526   | 100.25130    | 0.28455        |                   | 0.00                 |       | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IV026            | On 27/09/2024 | Spot Bond  | 99.94061  | 8.73239   | 99.94061  | 8.71077      |                |                   |            | 0.00  | 0                | 0.00          |
| IV02E            | On 17/10/2013 | Spot Bond  | 100.95973 | 58.68455  | 100.95973 | 58.53798     |                |                   |            | 0.00  | 0                | 0.00          |
| IV030            | On 31/01/2025 | Spot Bond  | 92.45654  | 2.32460   | 92.45654  | 2.31953      |                |                   |            | 0.00  | 0                | 0.00          |
| IV030A           | On 31/01/2025 | Spot Bond  | 95.34778  | 2.25287   | 95.34778  | 2.24783      |                |                   |            | 0.00  | 0                | 0.00          |
| IV03E            | On 18/11/2013 | Spot Bond  | 100.52241 | 54.30349  | 100.52241 | 54.16688     |                |                   |            | 0.00  | 0                | 0.00          |
| IV04             | On 31/03/2013 | Spot Bond  | 103.46133 | 100.23726 | 103.46133 | 99.98076     |                |                   |            | 0.00  | 0                | 10,000,000.00 |
| IV07             | On 31/03/2013 | Spot Bond  | 99.88087  | 96.73107  | 99.88087  | 96.49130     |                |                   |            | 0.00  | 0                | 0.00          |
| IV08             | On 30/04/2018 | Spot Bond  | 114.89453 | 16.70583  | 114.89453 | 16.66398     |                |                   |            | 0.00  | 0                | 0.00          |
| IV09             | On 30/04/2018 | Spot Bond  | 101.30356 | 10.06053  | 101.30356 | 10.03504     |                |                   |            | 0.00  | 0                | 0.00          |
| IV19A            | On 31/03/2028 | Spot Bond  | 129.51692 | 3.11434   | 129.51692 | 3.10554      |                |                   |            | 0.00  | 0                | 933,000.00    |
| IVA208           | On 23/02/2013 | Spot Bond  | 100.00000 | 99.72678  | 100.00000 | 99.45504     |                |                   |            | 0.00  | 0                | 0.00          |
| IVA229           | On 19/07/2013 | Spot Bond  | 100.00000 | 71.28906  | 100.00000 | 71.15010     |                |                   |            | 0.00  | 0                | 0.00          |
| IVA234           | On 23/08/2013 | Spot Bond  | 100.00000 | 66.72761  | 100.00000 | 70.64357     |                |                   |            | 0.00  | 0                | 0.00          |
| IVA308           | On 21/02/2013 | Spot Bond  | 99.06633  | 50.23452  | 99.06633  | 50.23451     |                |                   |            | 0.00  | 0                | 0.00          |
| IVA309           | On 28/02/2013 | Spot Bond  | 98.96527  | 98.39922  | 98.96527  | 98.13739     |                |                   |            | 0.00  | 0                | 0.00          |
| IVA310           | On 07/03/2013 | Spot Bond  | 98.85919  | 96.59875  | 98.85919  | 96.34667     |                |                   |            | 0.00  | 0                | 0.00          |
| IVA311           | On 14/03/2013 | Spot Bond  | 98.75808  | 94.86640  | 98.75808  | 94.62352     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| IVA312           | On 22/03/2013 | Spot Bond  | 100.00000 | 92.87532  | 100.00000    | 92.63959       |                   |                      | 0.00       | 0                | 0.00          |
| IVA313           | On 28/03/2013 | Spot Bond  | 100.00000 | 91.47870  | 100.00000    | 91.25000       |                   |                      | 0.00       | 0                | 0.00          |
| IVA314           | On 04/04/2013 | Spot Bond  | 100.00000 | 89.90148  | 100.00000    | 89.68059       |                   |                      | 0.00       | 0                | 0.00          |
| IVA315           | On 11/04/2013 | Spot Bond  | 100.00000 | 88.37772  | 100.00000    | 88.16425       |                   |                      | 0.00       | 0                | 0.00          |
| IVA316           | On 18/04/2013 | Spot Bond  | 100.00000 | 86.90476  | 100.00000    | 86.69834       |                   |                      | 0.00       | 0                | 0.00          |
| IVA317           | On 25/04/2013 | Spot Bond  | 100.00000 | 85.48009  | 100.00000    | 85.28037       |                   |                      | 0.00       | 0                | 0.00          |
| IVA318           | On 02/05/2013 | Spot Bond  | 100.00000 | 84.10138  | 100.00000    | 83.90805       |                   |                      | 0.00       | 0                | 0.00          |
| IVA319           | On 09/05/2013 | Spot Bond  | 100.00000 | 82.76644  | 100.00000    | 82.57919       |                   |                      | 0.00       | 0                | 0.00          |
| IVA320           | On 13/05/2013 | Spot Bond  | 100.00000 | 82.02247  | 100.00000    | 81.83857       |                   |                      | 0.00       | 0                | 0.00          |
| IVA321           | On 23/05/2013 | Spot Bond  | 100.00000 | 80.21978  | 100.00000    | 81.65548       |                   | 5,000,000,000,000.00 | 50,000,000 | 50,000,000.00    |               |
| IVA322           | On 15/05/2013 | Spot Bond  | 100.00000 | 81.65548  | 100.00000    | 81.47321       |                   |                      | 0.00       | 0                | 0.00          |
| IVA323           | On 16/05/2013 | Spot Bond  | 100.00000 | 81.47321  | 100.00000    | 81.29176       |                   |                      | 0.00       | 0                | 0.00          |
| IVA324           | On 17/05/2013 | Spot Bond  | 100.00000 | 81.29176  | 100.00000    | 81.11111       |                   |                      | 0.00       | 0                | 0.00          |
| IVA325           | On 18/05/2013 | Spot Bond  | 100.00000 | 81.11111  | 100.00000    | 80.93126       |                   |                      | 0.00       | 0                | 0.00          |
| IVA326           | On 19/05/2013 | Spot Bond  | 100.00000 | 80.93126  | 100.00000    | 80.75221       |                   |                      | 0.00       | 0                | 0.00          |
| IVA327           | On 20/05/2013 | Spot Bond  | 100.00000 | 80.75221  | 100.00000    | 80.57395       |                   |                      | 0.00       | 0                | 0.00          |
| IVA328           | On 21/05/2013 | Spot Bond  | 100.00000 | 80.57395  | 100.00000    | 80.39648       |                   |                      | 0.00       | 0                | 0.00          |
| IVA329           | On 22/05/2013 | Spot Bond  | 100.00000 | 80.39648  | 100.00000    | 80.21978       |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA330           | On 23/05/2013 | Spot Bond  | 100.00000 | 80.21978  | 100.00000    | 80.04386       |                   |            | 0.00  | 0                | 0.00          |
| IVA331           | On 24/05/2013 | Spot Bond  | 100.00000 | 80.04386  | 100.00000    | 79.86871       |                   |            | 0.00  | 0                | 0.00          |
| IVA332           | On 25/05/2013 | Spot Bond  | 100.00000 | 79.86871  | 100.00000    | 79.69432       |                   |            | 0.00  | 0                | 0.00          |
| IVA333           | On 15/08/2013 | Spot Bond  | 100.00000 | 67.71800  | 100.00000    | 67.59259       |                   |            | 0.00  | 0                | 0.00          |
| IVA334           | On 22/08/2013 | Spot Bond  | 100.00000 | 66.84982  | 100.00000    | 66.72761       |                   |            | 0.00  | 0                | 0.00          |
| IVA335           | On 29/08/2013 | Spot Bond  | 100.00000 | 69.97597  | 100.00000    | 69.84321       |                   |            | 0.00  | 0                | 0.00          |
| IVA336           | On 05/09/2013 | Spot Bond  | 100.00000 | 69.05192  | 100.00000    | 68.92091       |                   |            | 0.00  | 0                | 0.00          |
| IVA337           | On 12/09/2013 | Spot Bond  | 100.00000 | 68.14007  | 100.00000    | 68.01079       |                   |            | 0.00  | 0                | 0.00          |
| IVA338           | On 19/09/2013 | Spot Bond  | 100.00000 | 67.24026  | 100.00000    | 67.11269       |                   |            | 0.00  | 0                | 0.00          |
| IVA339           | On 26/09/2013 | Spot Bond  | 100.00000 | 66.35234  | 100.00000    | 66.22645       |                   |            | 0.00  | 0                | 0.00          |
| IVA340           | On 03/10/2013 | Spot Bond  | 100.00000 | 65.47614  | 100.00000    | 65.35191       |                   |            | 0.00  | 0                | 0.00          |
| IVA341           | On 10/10/2013 | Spot Bond  | 100.00000 | 64.61151  | 100.00000    | 64.48892       |                   |            | 0.00  | 0                | 0.00          |
| IVA342           | On 17/10/2013 | Spot Bond  | 100.00000 | 63.75829  | 100.00000    | 63.63733       |                   |            | 0.00  | 0                | 0.00          |
| IVA343           | On 24/10/2013 | Spot Bond  | 100.00000 | 62.91635  | 100.00000    | 62.79698       |                   |            | 0.00  | 0                | 0.00          |
| IVA344           | On 31/10/2013 | Spot Bond  | 100.00000 | 62.08552  | 100.00000    | 61.96773       |                   |            | 0.00  | 0                | 0.00          |
| IVA345           | On 07/11/2013 | Spot Bond  | 100.00000 | 61.26567  | 100.00000    | 61.14943       |                   |            | 0.00  | 0                | 0.00          |
| IVA346           | On 14/11/2013 | Spot Bond  | 100.00000 | 60.45664  | 100.00000    | 60.34194       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| IVA347           | On 21/11/2013 | Spot Bond  | 100.00000 | 59.65829  | 100.00000    | 59.54510       |                   |            | 0.00  | 0                | 0.00           |
| IVA348           | On 28/11/2013 | Spot Bond  | 100.00000 | 58.87049  | 100.00000    | 58.75879       |                   |            | 0.00  | 0                | 0.00           |
| IVA349           | On 05/12/2013 | Spot Bond  | 100.00000 | 58.09309  | 100.00000    | 57.98287       |                   |            | 0.00  | 0                | 0.00           |
| IVA350           | On 12/12/2013 | Spot Bond  | 100.00000 | 57.32595  | 100.00000    | 57.21719       |                   |            | 0.00  | 0                | 0.00           |
| IVA351           | On 19/12/2013 | Spot Bond  | 100.00000 | 56.56895  | 100.00000    | 56.46162       |                   |            | 0.00  | 0                | 0.00           |
| IVC001           | On 05/07/2013 | Spot Bond  | 99.74330  | 88.57936  | 99.74330     | 88.29699       |                   |            | 0.00  | 0                | 0.00           |
| IVC002           | On 12/02/2020 | Spot Bond  | 100.81205 | 7.42428   | 100.81205    | 7.40555        |                   |            | 0.00  | 0                | 0.00           |
| IVC004           | On 29/04/2014 | Spot Bond  | 101.01716 | 39.15359  | 101.01716    | 39.05575       |                   |            | 0.00  | 0                | 0.00           |
| IVC005           | On 27/07/2015 | Spot Bond  | 101.02507 | 20.19012  | 101.02507    | 20.13966       |                   |            | 0.00  | 0                | 0.00           |
| IVC006           | On 28/01/2016 | Spot Bond  | 100.00000 | 9.13922   | 100.00000    | 9.11659        |                   |            | 0.00  | 0                | 229,000,000.00 |
| IVF002           | On 01/08/2013 | Spot Bond  | 100.81807 | 81.06288  | 100.81807    | 80.82006       |                   |            | 0.00  | 0                | 0.00           |
| IVF004           | On 09/05/2013 | Spot Bond  | 100.65963 | 84.87609  | 100.65963    | 84.68303       |                   |            | 0.00  | 0                | 0.00           |
| IVF073           | On 25/07/2013 | Spot Bond  | 100.00000 | 81.32530  | 100.00000    | 81.08108       |                   |            | 0.00  | 0                | 0.00           |
| JDC01U           | On 14/05/2013 | Spot Bond  | 100.00000 | 86.46245  | 100.00000    | 86.26902       |                   |            | 0.00  | 0                | 0.00           |
| JDC02U           | On 14/11/2013 | Spot Bond  | 100.00000 | 52.23733  | 100.00000    | 52.10652       |                   |            | 0.00  | 0                | 0.00           |
| JDC03U           | On 29/01/2014 | Spot Bond  | 100.00000 | 54.33912  | 100.00000    | 54.20456       |                   |            | 0.00  | 0                | 0.00           |
| JDG01            | On 30/10/2015 | Spot Bond  | 101.04078 | 15.52986  | 101.04078    | 15.49104       |                   |            | 0.00  | 0                | 0.00           |
| JDG02            | On 20/02/2016 | Spot Bond  | 100.00000 | 8.63312   | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |               |           | Strike | Call / Put | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest    |
|------------------|---------------|-----------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| JDG02U           | On 22/01/2015 | Spot Bond |        |            | 100.00000 |       | 28.04998  | 100.00000    | 27.98052       |                   |            | 0.00                 | 0                | 0.00             |
| KCF01U           | On 30/04/2013 | Spot Bond |        |            | 100.00000 |       | 89.01099  | 100.00000    | 88.80543       |                   |            | 0.00                 | 0                | 0.00             |
| KCF02U           | On 30/04/2013 | Spot Bond |        |            | 100.00000 |       | 88.72373  | 100.00000    | 88.51882       |                   |            | 0.00                 | 0                | 0.00             |
| KSB005           | On 28/02/2013 | Spot Bond |        |            | 104.62962 |       | 110.65186 | 104.62962    | 110.34090      |                   |            | 0.00                 | 0                | 0.00             |
| KSB007           | On 31/08/2017 | Spot Bond |        |            | 102.42188 |       | 2.38670   | 102.42188    | 2.38125        |                   |            | 0.00                 | 0                | 0.00             |
| KSB008           | On 01/11/2017 | Spot Bond |        |            | 101.21431 |       | 10.06439  | 101.21431    | 10.03892       |                   |            | 0.00                 | 0                | 0.00             |
| KSP004           | On 01/04/2013 | Spot Bond |        |            | 100.00000 |       | 96.96502  | 100.00000    | 96.72500       |                   |            | 0.00                 | 0                | 0.00             |
| KW01             | On 31/10/2027 | Spot Bond |        |            | 153.49881 |       | 12.58994  | 153.49881    | 12.55038       |                   |            | 0.00                 | 0                | 0.00             |
| LBK01            | On 25/10/2013 | Spot Bond |        |            | 101.46222 |       | 57.93051  | 101.46222    | 57.78517       |                   |            | 0.00                 | 0                | 0.00             |
| LBK02            | On 26/03/2015 | Spot Bond |        |            | 100.47188 |       | 21.83078  | 100.47188    | 21.77649       |                   |            | 0.00                 | 0                | 0.00             |
| LGL02            | On 13/08/2017 | Spot Bond |        |            | 103.08494 |       | 9.83762   | 103.08494    | 9.81505        |                   |            | 927,764,460.00       | 9,000            | 4,207,000.00     |
| LGL03            | On 03/04/2018 | Spot Bond |        |            | 101.72477 |       | 1.49603   | 101.72477    | 1.49266        |                   |            | 0.00                 | 0                | 0.00             |
| LHL01            | On 13/12/2015 | Spot Bond |        |            | 100.30391 |       | 10.17997  | 100.30391    | 10.15469       |                   |            | 0.00                 | 0                | 0.00             |
| LHL02            | On 13/12/2015 | Spot Bond |        |            | 100.60223 |       | 21.55548  | 100.60223    | 21.50727       |                   |            | 4,386,257,228,000.00 | 43,600,000       | 9,800,000.00     |
| LHL03            | On 13/12/2016 | Spot Bond |        |            | 100.33330 |       | 4.15612   | 100.33330    | 4.14580        |                   |            | 0.00                 | 0                | 0.00             |
| MAQ015           | On 23/08/2013 | Spot Bond |        |            | 100.00000 |       | 66.72761  | 100.00000    | 70.64357       |                   |            | 0.00                 | 0                | 0.00             |
| MAQ01U           | On 24/04/2013 | Spot Bond |        |            | 100.00000 |       | 85.68075  | 100.00000    | 85.48009       |                   |            | 0.00                 | 0                | 1,000,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|----------------|
| MAQ020           | On 02/08/2013 | Spot Bond  | 100.80210 | 80.82112  | 100.80210    | 80.57977       |                   |                      | 0.00       | 0                | 0.00           |
| MAQ024           | On 11/03/2013 | Spot Bond  | 98.89515  | 95.59674  | 98.89515     | 95.34977       |                   |                      | 0.00       | 0                | 0.00           |
| MAQ025           | On 11/10/2013 | Spot Bond  | 101.14527 | 59.53062  | 101.14527    | 59.38170       |                   |                      | 0.00       | 0                | 0.00           |
| MAQ027           | On 07/03/2013 | Spot Bond  | 98.95948  | 96.59541  | 98.95948     | 96.34310       |                   |                      | 0.00       | 0                | 0.00           |
| MAQ028           | On 12/04/2013 | Spot Bond  | 98.43044  | 88.32834  | 98.43044     | 88.11844       |                   |                      | 0.00       | 0                | 0.00           |
| MAQ029           | On 23/04/2013 | Spot Bond  | 100.00000 | 85.88235  | 100.00000    | 85.68075       |                   |                      | 0.00       | 0                | 0.00           |
| MAQ030           | On 11/07/2013 | Spot Bond  | 100.00000 | 72.42063  | 100.00000    | 72.27723       |                   |                      | 0.00       | 0                | 0.00           |
| MAQ031           | On 13/05/2013 | Spot Bond  | 100.00000 | 82.02247  | 100.00000    | 81.83857       |                   |                      | 0.00       | 0                | 0.00           |
| MBC18            | On 21/02/2013 | Spot Bond  | 99.17027  | 50.20831  | 99.17027     | 50.20830       |                   |                      | 0.00       | 0                | 0.00           |
| MBC19            | On 08/05/2013 | Spot Bond  | 100.00000 | 82.95455  | 100.00000    | 82.76644       |                   |                      | 0.00       | 0                | 0.00           |
| MBC20            | On 20/06/2013 | Spot Bond  | 100.00000 | 75.56936  | 100.00000    | 75.41322       |                   |                      | 0.00       | 0                | 0.00           |
| MBF018           | On 15/04/2013 | Spot Bond  | 101.29323 | 90.33012  | 101.29323    | 90.11159       |                   |                      | 0.00       | 0                | 0.00           |
| MBF019           | On 15/04/2014 | Spot Bond  | 101.31233 | 40.59407  | 101.31233    | 40.49238       |                   |                      | 0.00       | 0                | 0.00           |
| MBF024           | On 26/05/2013 | Spot Bond  | 100.54173 | 97.86106  | 100.54173    | 97.34055       |                   |                      | 0.00       | 0                | 0.00           |
| MBF025           | On 26/05/2014 | Spot Bond  | 100.58073 | 43.93480  | 100.58073    | 43.82781       |                   | 8,046,458,400,000.00 | 80,000,000 | 40,000,000.00    |                |
| MBF027           | On 07/10/2014 | Spot Bond  | 101.30733 | 28.58104  | 101.30733    | 28.50944       |                   |                      | 0.00       | 0                | 0.00           |
| MBF028           | On 16/04/2015 | Spot Bond  | 101.17095 | 20.24065  | 101.17095    | 20.19000       |                   |                      | 0.00       | 0                | 133,350,000.00 |
| MBF029           | On 01/10/2015 | Spot Bond  | 99.84625  | 16.28075  | 99.84625     | 16.24004       |                   |                      | 0.00       | 0                | 20,000,000.00  |



| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| MBF030           | On 01/10/2017 | Spot Bond  | 99.84060  | 8.90243  | 99.84060  | 8.88017      |                |                   |            | 0.00           | 0                | 0.00          |
| MBF031           | On 06/12/2013 | Spot Bond  | 100.25866 | 62.03459 | 100.25866 | 61.87889     |                |                   |            | 0.00           | 0                | 0.00          |
| MBP013           | On 29/01/2014 | Spot Bond  | 101.08567 | 57.67273 | 101.08567 | 57.52853     |                |                   |            | 0.00           | 0                | 0.00          |
| MBP18U           | On 28/01/2014 | Spot Bond  | 100.00000 | 58.09548 | 100.00000 | 57.95161     |                |                   |            | 0.00           | 0                | 0.00          |
| MBP20U           | On 17/02/2014 | Spot Bond  | 100.00000 | 55.21850 | 100.00000 | 55.08023     |                |                   |            | 0.00           | 0                | 0.00          |
| MBP21U           | On 11/04/2014 | Spot Bond  | 100.00000 | 41.34451 | 100.00000 | 41.24212     |                |                   |            | 0.00           | 0                | 0.00          |
| MBP22U           | On 09/09/2014 | Spot Bond  | 100.00000 | 25.25738 | 100.00000 | 25.19483     |                |                   |            | 0.00           | 0                | 0.00          |
| MBP23U           | On 13/02/2015 | Spot Bond  | 100.00000 | 27.08897 | 100.00000 | 27.02113     |                |                   |            | 0.00           | 0                | 0.00          |
| MBP24U           | On 22/03/2016 | Spot Bond  | 100.00000 | 6.41106  | 100.00000 | 6.39519      |                |                   |            | 0.00           | 0                | 0.00          |
| MBP25U           | On 22/03/2015 | Spot Bond  | 100.00000 | 15.65201 | 100.00000 | 15.61325     |                |                   |            | 0.00           | 0                | 0.00          |
| MBSA01           | On 16/04/2019 | Spot Bond  | 109.95029 | 11.63047 | 109.95029 | 11.60251     |                |                   |            | 109,950,290.00 | 1,000            | 1,000.00      |
| MCB3M            | On 13/12/2014 | Spot Bond  | 100.21678 | 31.64864 | 100.21678 | 31.57011     |                |                   |            | 0.00           | 0                | 0.00          |
| MCB4M            | On 13/12/2013 | Spot Bond  | 100.18427 | 61.00527 | 100.18427 | 60.85395     |                |                   |            | 0.00           | 0                | 0.00          |
| MCB5M            | On 13/12/2014 | Spot Bond  | 100.20050 | 24.94593 | 100.20050 | 24.88404     |                |                   |            | 0.00           | 0                | 0.00          |
| MEFSA1           | On 05/10/2014 | Spot Bond  | 101.34831 | 33.48967 | 101.34831 | 33.41432     |                |                   |            | 0.00           | 0                | 0.00          |
| MEFSA2           | On 05/10/2014 | Spot Bond  | 101.35889 | 33.54086 | 101.35889 | 33.46538     |                |                   |            | 0.00           | 0                | 0.00          |
| MEFSA3           | On 05/10/2016 | Spot Bond  | 101.41174 | 13.77164 | 101.41174 | 13.74064     |                |                   |            | 0.00           | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| MEFSA4           | On 05/01/2019 | Spot Bond  | 103.44664 | 8.06347   | 103.44664    | 8.04491        |                   |                       | 0.00        | 0                | 0.00          |
| MEFSA6           | On 05/07/2026 | Spot Bond  | 103.61067 | 7.73045   | 103.61067    | 7.71264        |                   |                       | 0.00        | 0                | 0.00          |
| MEFSB3           | On 05/10/2016 | Spot Bond  | 101.86568 | 16.24076  | 101.86568    | 16.20407       |                   |                       | 0.00        | 0                | 0.00          |
| MEFSB4           | On 05/01/2019 | Spot Bond  | 104.35890 | 10.66380  | 104.35890    | 10.63909       |                   |                       | 0.00        | 0                | 0.00          |
| MEFSB5           | On 05/01/2022 | Spot Bond  | 104.67108 | 10.74445  | 104.67108    | 10.71949       |                   |                       | 0.00        | 0                | 0.00          |
| MET01            | On 15/12/2014 | Spot Bond  | 106.18586 | 29.76823  | 106.18586    | 29.69865       |                   | 34,574,116,016,000.00 | 325,600,000 | 59,600,000.00    |               |
| MFS1A1           | On 20/12/2015 | Spot Bond  | 100.06286 | 16.61305  | 100.06286    | 16.57188       |                   |                       | 0.00        | 0                | 0.00          |
| MFS1A2           | On 20/12/2018 | Spot Bond  | 100.06556 | 8.11291   | 100.06556    | 8.09280        |                   |                       | 0.00        | 0                | 0.00          |
| MFS1B            | On 20/09/2019 | Spot Bond  | 110.15502 | 11.21372  | 110.15502    | 11.18345       |                   |                       | 0.00        | 0                | 0.00          |
| MGL01            | On 15/09/2015 | Spot Bond  | 107.16233 | 21.84212  | 107.16233    | 21.79040       |                   | 214,324,660.00        | 2,000       | 25,579,800.00    |               |
| MIL01            | On 31/05/2015 | Spot Bond  | 100.44922 | 21.90719  | 100.44922    | 21.85273       |                   |                       | 0.00        | 0                | 0.00          |
| MIL02            | On 31/05/2017 | Spot Bond  | 104.78971 | 12.69297  | 104.78971    | 12.66362       |                   |                       | 0.00        | 0                | 0.00          |
| MQB01            | On 31/05/2013 | Spot Bond  | 100.42970 | 96.76078  | 100.42970    | 96.24120       |                   |                       | 0.00        | 0                | 0.00          |
| MQB02            | On 31/05/2017 | Spot Bond  | 104.79935 | 12.35166  | 104.79935    | 12.32311       |                   | 209,598,700.00        | 2,000       | 6,203,000.00     |               |
| MTN02            | On 13/07/2014 | Spot Bond  | 110.61908 | 36.86399  | 110.61908    | 36.77444       |                   | 2,916,472,044,200.00  | 26,365,000  | 407,000.00       |               |
| MTN03            | On 13/07/2015 | Spot Bond  | 110.59153 | 20.49791  | 110.59153    | 20.44813       |                   | 4,290,951,364,000.00  | 38,800,000  | 10,100,000.00    |               |
| MTN04            | On 13/07/2017 | Spot Bond  | 115.34633 | 11.38681  | 115.34633    | 11.35819       |                   | 346,038,990.00        | 3,000       | 2,702,000.00     |               |
| MTN05            | On 28/10/2013 | Spot Bond  | 102.81634 | 62.53648  | 102.81634    | 62.39411       |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| MTNC12           | On 20/03/2013 | Spot Bond  | 98.77372  | 93.42657  | 98.77372     | 93.19096       |                   |            | 0.00  | 0                | 0.00          |
| MTNC13           | On 09/04/2013 | Spot Bond  | 98.48888  | 88.95824  | 98.48888     | 88.74522       |                   |            | 0.00  | 0                | 0.00          |
| MTNC14           | On 26/04/2013 | Spot Bond  | 100.00000 | 85.28037  | 100.00000    | 85.08159       |                   |            | 0.00  | 0                | 0.00          |
| N4A111           | On 14/08/2020 | Spot Bond  | 100.00000 | 5.95927   | 100.00000    | 5.94435        |                   |            | 0.00  | 0                | 0.00          |
| N4A202           | On 14/08/2020 | Spot Bond  | 100.00000 | 0.15788   | 100.00000    | 0.15748        |                   |            | 0.00  | 0                | 0.00          |
| N4A205           | On 14/08/2020 | Spot Bond  | 100.00000 | 6.23941   | 100.00000    | 6.22378        |                   |            | 0.00  | 0                | 0.00          |
| N4A208           | On 14/08/2020 | Spot Bond  | 100.00000 | 6.31580   | 100.00000    | 6.29999        |                   |            | 0.00  | 0                | 0.00          |
| N4A211           | On 14/08/2020 | Spot Bond  | 100.89771 | 5.80007   | 100.89771    | 5.78543        |                   |            | 0.00  | 0                | 0.00          |
| N4A302           | On 14/08/2020 | Spot Bond  | 100.61875 | 5.87851   | 100.61875    | 5.86370        |                   |            | 0.00  | 0                | 0.00          |
| N4A305           | On 14/08/2020 | Spot Bond  | 100.62967 | 5.98512   | 100.62967    | 5.97005        |                   |            | 0.00  | 0                | 0.00          |
| N4A308           | On 14/08/2020 | Spot Bond  | 100.63509 | 6.03539   | 100.63509    | 6.02019        |                   |            | 0.00  | 0                | 0.00          |
| N4A311           | On 14/08/2020 | Spot Bond  | 100.64159 | 6.09571   | 100.64159    | 6.08035        |                   |            | 0.00  | 0                | 0.00          |
| N4A402           | On 14/08/2020 | Spot Bond  | 100.65787 | 6.24646   | 100.65787    | 6.23072        |                   |            | 0.00  | 0                | 0.00          |
| N4A405           | On 14/08/2020 | Spot Bond  | 100.66881 | 6.34693   | 100.66881    | 6.33094        |                   |            | 0.00  | 0                | 0.00          |
| N4A408           | On 14/08/2020 | Spot Bond  | 100.68074 | 6.45743   | 100.68074    | 6.44116        |                   |            | 0.00  | 0                | 0.00          |
| N4A411           | On 14/08/2020 | Spot Bond  | 100.69157 | 6.55786   | 100.69157    | 6.54134        |                   |            | 0.00  | 0                | 0.00          |
| N4A502           | On 14/08/2020 | Spot Bond  | 100.69687 | 6.60808   | 100.69687    | 6.59143        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|----------------|
| N4B508           | On 14/08/2020 | Spot Bond  | 100.76218 | 7.21014   | 100.76218    | 7.19196        |                   |                       | 0.00        | 0                | 0.00           |
| N4C508           | On 14/08/2020 | Spot Bond  | 100.83813 | 7.91161   | 100.83813    | 7.89166        |                   |                       | 0.00        | 0                | 0.00           |
| N4D68U           | On 14/08/2020 | Spot Bond  | 100.00000 | 0.15788   | 100.00000    | 0.15748        |                   |                       | 0.00        | 0                | 0.00           |
| N4E68U           | On 14/08/2020 | Spot Bond  | 100.00000 | 0.15788   | 100.00000    | 0.15748        |                   |                       | 0.00        | 0                | 0.00           |
| NAM01            | On 19/11/2022 | Spot Bond  | 103.67668 | 9.94672   | 103.67668    | 9.92380        |                   |                       | 0.00        | 0                | 0.00           |
| NBK10B           | On 21/04/2014 | Spot Bond  | 101.36748 | 39.42598  | 101.36748    | 39.32715       |                   |                       | 0.00        | 0                | 0.00           |
| NBK11B           | On 27/10/2014 | Spot Bond  | 100.92433 | 27.14090  | 100.92433    | 27.07314       |                   |                       | 0.00        | 0                | 100,000,000.00 |
| NBK12B           | On 20/02/2015 | Spot Bond  | 100.76441 | 25.65567  | 100.76441    | 25.59098       |                   |                       | 0.00        | 0                | 0.00           |
| NBK13B           | On 21/02/2017 | Spot Bond  | 100.97362 | 9.54488   | 100.97362    | 9.52077        |                   |                       | 0.00        | 0                | 300,000.00     |
| NBK14B           | On 27/08/2015 | Spot Bond  | 100.60434 | 15.85632  | 100.60434    | 17.32670       |                   |                       | 0.00        | 0                | 1,500,000.00   |
| NBK15B           | On 27/08/2017 | Spot Bond  | 100.47967 | 7.96391   | 100.47967    | 9.52994        |                   |                       | 0.00        | 0                | 125,000,000.00 |
| NBK2A            | On 15/09/2015 | Spot Bond  | 112.76469 | 23.09289  | 112.76469    | 23.03590       |                   | 7,175,217,224,700.00  | 63,630,000  | 39,949,000.00    |                |
| NBK2B            | On 15/09/2015 | Spot Bond  | 100.61353 | 17.97958  | 100.61353    | 17.93482       |                   | 804,908,240,000.00    | 8,000,000   | 2,000,000.00     |                |
| NBK3A            | On 09/09/2019 | Spot Bond  | 122.79495 | 14.56127  | 122.79495    | 14.52280       |                   | 585,363,526,650.00    | 4,767,000   | 7,328,000.00     |                |
| NBK4             | On 28/10/2024 | Spot Bond  | 32.99078  | 3.57958   | 32.99078     | 3.57679        |                   | 0.00                  | 0           | 0.00             |                |
| NBK5B            | On 19/04/2013 | Spot Bond  | 101.43082 | 89.37238  | 101.43082    | 89.15799       |                   | 152,146,230,000.00    | 1,500,000   | 500,000.00       |                |
| NBK6A            | On 19/04/2015 | Spot Bond  | 108.29303 | 26.17899  | 108.29303    | 26.11682       |                   | 18,171,972,417,727.40 | 167,803,712 | 9,400,000.00     |                |
| NBK6B            | On 19/04/2015 | Spot Bond  | 101.23516 | 20.67832  | 101.23516    | 20.62655       |                   | 0.00                  | 0           | 0.00             |                |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| NBK7B            | On 19/04/2020 | Spot Bond  | 101.30698 | 7.91824   | 101.30698    | 7.89840        |                   |                      | 0.00       | 0                | 0.00          |
| NBK8A            | On 24/03/2014 | Spot Bond  | 104.56520 | 48.38747  | 104.56520    | 48.27517       |                   |                      | 0.00       | 0                | 0.00          |
| NBK8B            | On 24/03/2014 | Spot Bond  | 100.00004 | 42.84136  | 100.00004    | 42.73527       |                   |                      | 0.00       | 0                | 70,000,000.00 |
| NBK9A            | On 23/03/2016 | Spot Bond  | 109.74955 | 18.49408  | 109.74955    | 18.44944       |                   | 1,145,456,053,350.00 | 10,437,000 | 6,609,000.00     |               |
| NBK9B            | On 23/03/2016 | Spot Bond  | 100.00006 | 13.40338  | 100.00006    | 13.37019       |                   |                      | 0.00       | 0                | 0.00          |
| NBK11            | On 31/03/2013 | Spot Bond  | 119.17407 | 109.74447 | 119.17407    | 109.41641      |                   | 1,251,327,735,000.00 | 10,500,000 | 5,500,000.00     |               |
| NCLN19           | On 07/03/2013 | Spot Bond  | 100.33399 | 103.42892 | 100.33399    | 103.15515      |                   |                      | 0.00       | 0                | 0.00          |
| NCLN43           | On 28/08/2014 | Spot Bond  | 100.00000 | 35.05449  | 100.00000    | 34.98799       |                   |                      | 0.00       | 0                | 0.00          |
| NCLN44           | On 17/09/2014 | Spot Bond  | 100.00000 | 44.27746  | 100.00000    | 44.19345       |                   |                      | 0.00       | 0                | 0.00          |
| NCLN45           | On 22/09/2014 | Spot Bond  | 100.00000 | 33.42914  | 100.00000    | 33.36572       |                   |                      | 0.00       | 0                | 0.00          |
| NCLN46           | On 20/10/2014 | Spot Bond  | 100.00000 | 31.69804  | 100.00000    | 31.63791       |                   |                      | 0.00       | 0                | 0.00          |
| NCLN48           | On 25/02/2015 | Spot Bond  | 100.55018 | 24.14192  | 100.55018    | 24.08315       |                   |                      | 0.00       | 0                | 0.00          |
| NCLN49           | On 12/03/2013 | Spot Bond  | 100.22266 | 101.66044 | 100.22266    | 101.39514      |                   |                      | 0.00       | 0                | 0.00          |
| NCLN50           | On 25/03/2013 | Spot Bond  | 99.94761  | 98.39274  | 99.94761     | 98.14502       |                   |                      | 0.00       | 0                | 0.00          |
| NCLN51           | On 26/03/2013 | Spot Bond  | 99.94811  | 98.08061  | 99.94811     | 97.83430       |                   |                      | 0.00       | 0                | 0.00          |
| NCLN52           | On 26/03/2013 | Spot Bond  | 99.94811  | 98.08061  | 99.94811     | 97.83430       |                   |                      | 0.00       | 0                | 0.00          |
| NCLN53           | On 26/03/2013 | Spot Bond  | 99.94811  | 98.08061  | 99.94811     | 97.83430       |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN54           | On 31/03/2015 | Spot Bond  | 99.86407  | 22.67886  | 99.86407     | 22.62277       |                   |            | 0.00  | 0                | 0.00          |
| NCLN55           | On 07/04/2015 | Spot Bond  | 101.50309 | 21.53805  | 101.50309    | 21.48400       |                   |            | 0.00  | 0                | 0.00          |
| NCLN56           | On 15/04/2015 | Spot Bond  | 101.36582 | 21.11321  | 101.36582    | 21.06029       |                   |            | 0.00  | 0                | 0.00          |
| NCLN58           | On 01/06/2015 | Spot Bond  | 100.40506 | 23.78362  | 100.40506    | 23.72451       |                   |            | 0.00  | 0                | 0.00          |
| NCLN61           | On 30/11/2015 | Spot Bond  | 80.20911  | 19.56742  | 80.20911     | 19.53587       |                   |            | 0.00  | 0                | 0.00          |
| NCLN62           | On 02/12/2015 | Spot Bond  | 100.38119 | 17.79402  | 100.38119    | 17.74981       |                   |            | 0.00  | 0                | 0.00          |
| NCLN63           | On 08/12/2015 | Spot Bond  | 100.00000 | 14.44077  | 100.00000    | 14.41337       |                   |            | 0.00  | 0                | 0.00          |
| NCLN64           | On 25/01/2016 | Spot Bond  | 101.10639 | 15.53465  | 101.10639    | 15.49580       |                   |            | 0.00  | 0                | 0.00          |
| NCLN65           | On 25/01/2016 | Spot Bond  | 101.21257 | 16.14055  | 101.21257    | 16.10015       |                   |            | 0.00  | 0                | 0.00          |
| NCLN66           | On 29/01/2016 | Spot Bond  | 101.03995 | 15.44381  | 101.03995    | 15.40522       |                   |            | 0.00  | 0                | 0.00          |
| NCLN67           | On 13/07/2016 | Spot Bond  | 101.41775 | 13.47904  | 101.41775    | 13.44523       |                   |            | 0.00  | 0                | 0.00          |
| NCLN69           | On 27/05/2016 | Spot Bond  | 76.11506  | 15.82375  | 76.11506     | 15.79924       |                   |            | 0.00  | 0                | 0.00          |
| NCLN70           | On 30/08/2013 | Spot Bond  | 100.41337 | 64.92446  | 100.41337    | 64.71652       |                   |            | 0.00  | 0                | 0.00          |
| NCLN71           | On 17/03/2014 | Spot Bond  | 100.10537 | 43.75322  | 100.10537    | 43.64477       |                   |            | 0.00  | 0                | 0.00          |
| NCLN72           | On 17/03/2014 | Spot Bond  | 100.10374 | 43.67444  | 100.10374    | 43.56619       |                   |            | 0.00  | 0                | 0.00          |
| NCLN73           | On 03/07/2015 | Spot Bond  | 99.82783  | 21.40744  | 99.82783     | 21.35451       |                   |            | 0.00  | 0                | 0.00          |
| NCLN74           | On 15/08/2017 | Spot Bond  | 100.74066 | 9.11551   | 100.74066    | 9.09253        |                   |            | 0.00  | 0                | 0.00          |
| NCLN75           | On 20/09/2017 | Spot Bond  | 100.07228 | 9.41902   | 100.07228    | 9.39568        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| NCLN76           | On 20/09/2015 | Spot Bond  | 100.06803 | 16.79915  | 100.06803    | 16.75753       |                   |                    | 0.00  | 0                | 0.00          |
| NCLN77           | On 09/10/2017 | Spot Bond  | 101.43571 | 9.02407   | 101.43571    | 9.00144        |                   |                    | 0.00  | 0                | 0.00          |
| NED11            | On 17/09/2015 | Spot Bond  | 110.75661 | 23.42817  | 110.75661    | 23.37120       |                   |                    | 0.00  | 0                | 27,000.00     |
| NED6             | On 20/09/2013 | Spot Bond  | 105.36061 | 69.29576  | 105.36061    | 69.13393       |                   |                    | 0.00  | 0                | 0.00          |
| NED8             | On 08/02/2014 | Spot Bond  | 106.42411 | 48.99099  | 106.42411    | 48.87565       |                   |                    | 0.00  | 0                | 3,137,000.00  |
| NED9             | On 06/07/2017 | Spot Bond  | 101.17472 | 8.51413   | 101.17472    | 8.49282        |                   |                    | 0.00  | 0                | 0.00          |
| NEDH1A           | On 20/11/2018 | Spot Bond  | 119.90407 | 16.41718  | 119.90407    | 16.37463       |                   | 299,640,270,930.00 |       | 2,499,000        | 2,459,000.00  |
| NEDH1B           | On 20/11/2018 | Spot Bond  | 108.97397 | 9.42354   | 108.97397    | 9.39806        |                   |                    | 0.00  | 0                | 0.00          |
| NET45            | On 13/03/2013 | Spot Bond  | 98.87170  | 95.10518  | 98.87170     | 94.86080       |                   |                    | 0.00  | 0                | 0.00          |
| NHM001           | On 04/09/2015 | Spot Bond  | 100.47393 | 19.96046  | 100.47393    | 19.91082       |                   |                    | 0.00  | 0                | 0.00          |
| NILB10           | On 08/12/2016 | Spot Bond  | 156.96491 | 5.53748   | 156.96491    | 5.51943        |                   |                    | 0.00  | 0                | 0.00          |
| NMP20N           | On 24/07/2020 | Spot Bond  | 115.40836 | 8.82162   | 115.40836    | 8.79944        |                   |                    | 0.00  | 0                | 0.00          |
| NPL01            | On 14/03/2013 | Spot Bond  | 98.83767  | 94.86247  | 98.83767     | 94.61942       |                   |                    | 0.00  | 0                | 0.00          |
| NPL02            | On 13/06/2013 | Spot Bond  | 97.39714  | 77.14894  | 97.39714     | 76.99045       |                   |                    | 0.00  | 0                | 0.00          |
| NPL03            | On 12/12/2013 | Spot Bond  | 100.19307 | 61.15460  | 100.19307    | 61.00290       |                   |                    | 0.00  | 0                | 0.00          |
| NQ1A10           | On 22/05/2020 | Spot Bond  | 114.59979 | 9.16665   | 114.59979    | 11.76064       |                   |                    | 0.00  | 0                | 0.00          |
| NQ1A11           | On 22/05/2016 | Spot Bond  | 100.55569 | 11.38582  | 100.55569    | 12.63127       |                   |                    | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NQ1A12           | On 22/05/2014 | Spot Bond  | 100.53494 | 36.68589  | 100.53494    | 44.27239       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A14           | On 22/05/2013 | Spot Bond  | 100.49411 | 82.58125  | 100.49411    | 99.45680       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A15           | On 22/05/2015 | Spot Bond  | 100.52625 | 18.47380  | 100.52625    | 21.56294       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B10           | On 22/05/2020 | Spot Bond  | 116.99821 | 9.14324   | 116.99821    | 11.78469       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B11           | On 22/05/2014 | Spot Bond  | 100.56446 | 36.90359  | 100.56446    | 44.46205       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B13           | On 22/05/2013 | Spot Bond  | 100.52540 | 82.72076  | 100.52540    | 99.45664       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B14           | On 22/05/2015 | Spot Bond  | 100.54276 | 18.63310  | 100.54276    | 21.71516       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C10           | On 22/05/2020 | Spot Bond  | 114.44931 | 9.52839   | 114.44931    | 12.22122       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C11           | On 22/05/2014 | Spot Bond  | 100.59918 | 37.15963  | 100.59918    | 44.68510       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C13           | On 22/05/2013 | Spot Bond  | 100.56709 | 82.90674  | 100.56709    | 99.45641       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C14           | On 22/05/2015 | Spot Bond  | 100.57314 | 18.92645  | 100.57314    | 21.99549       |                   |            | 0.00  | 0                | 0.00          |
| NQF1A9           | On 22/05/2013 | Spot Bond  | 100.57316 | 82.93386  | 100.57316    | 102.71059      |                   |            | 0.00  | 0                | 0.00          |
| NQF1B9           | On 22/05/2013 | Spot Bond  | 100.58790 | 83.09208  | 100.58790    | 102.90942      |                   |            | 0.00  | 0                | 0.00          |
| NQF1C9           | On 22/05/2013 | Spot Bond  | 100.65124 | 83.28251  | 100.65124    | 103.15771      |                   |            | 0.00  | 0                | 0.00          |
| NQF1D4           | On 22/05/2013 | Spot Bond  | 100.70756 | 83.53425  | 100.70756    | 103.48063      |                   |            | 0.00  | 0                | 0.00          |
| NQF1D5           | On 22/05/2020 | Spot Bond  | 100.72887 | 8.41968   | 100.72887    | 10.51423       |                   |            | 0.00  | 0                | 0.00          |
| NQF1D6           | On 22/05/2016 | Spot Bond  | 100.67612 | 12.66891  | 100.67612    | 13.89012       |                   |            | 0.00  | 0                | 0.00          |
| NRA013           | On 31/10/2013 | Spot Bond  | 134.34526 | 68.10081  | 134.34526    | 67.90197       |                   |            | 0.00  | 0                | 30,000,000.00 |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|---------------|
| NRA014           | On 30/04/2014 | Spot Bond  | 108.59837 | 45.67997  | 108.59837    | 45.57065       |                   |            | 5,256,161,108,000.00 | 48,400,000       | 24,200,000.00 |
| NRA018           | On 30/11/2018 | Spot Bond  | 125.30314 | 12.56649  | 125.30314    | 12.53295       |                   |            | 626,515,700,000.00   | 5,000,000        | 7,500,000.00  |
| NRA01U           | On 31/03/2013 | Spot Bond  | 100.00000 | 96.47077  | 100.00000    | 96.23139       |                   |            | 0.00                 | 0                | 0.00          |
| NRA022           | On 31/10/2022 | Spot Bond  | 134.80590 | 12.57495  | 134.80590    | 12.53921       |                   |            | 2,901,562,191,600.00 | 21,524,000       | 14,415,000.00 |
| NRA023           | On 31/05/2023 | Spot Bond  | 171.14853 | 4.91579   | 171.14853    | 4.89872        |                   |            | 0.00                 | 0                | 84,000,000.00 |
| NRA028           | On 30/11/2028 | Spot Bond  | 135.14144 | 11.50334  | 135.14144    | 11.47076       |                   |            | 837,876,928,000.00   | 6,200,000        | 6,100,000.00  |
| NTC09            | On 18/04/2013 | Spot Bond  | 101.23304 | 89.55024  | 101.23304    | 89.33526       |                   |            | 0.00                 | 0                | 0.00          |
| NTC10            | On 18/04/2014 | Spot Bond  | 101.21485 | 40.16304  | 101.21485    | 40.06251       |                   |            | 0.00                 | 0                | 0.00          |
| NTC11            | On 18/04/2014 | Spot Bond  | 101.18197 | 40.04310  | 101.18197    | 39.94290       |                   |            | 0.00                 | 0                | 0.00          |
| NTC12            | On 25/08/2016 | Spot Bond  | 101.47481 | 10.71519  | 101.47481    | 10.68889       |                   |            | 0.00                 | 0                | 0.00          |
| NTC13            | On 31/01/2015 | Spot Bond  | 100.95122 | 27.21927  | 100.95122    | 27.15053       |                   |            | 0.00                 | 0                | 0.00          |
| NTC14            | On 26/07/2013 | Spot Bond  | 100.91565 | 82.46822  | 100.91565    | 82.21949       |                   |            | 0.00                 | 0                | 0.00          |
| NTC15            | On 26/07/2015 | Spot Bond  | 101.05067 | 20.06792  | 101.05067    | 20.01775       |                   |            | 1,515,760,050,000.00 | 15,000,000       | 15,000,000.00 |
| OCT1A1           | On 18/10/2015 | Spot Bond  | 100.00000 | 15.33052  | 100.00000    | 15.29256       |                   |            | 0.00                 | 0                | 0.00          |
| OCT1A4           | On 18/10/2015 | Spot Bond  | 100.00000 | 15.38037  | 100.00000    | 15.34228       |                   |            | 0.00                 | 0                | 0.00          |
| OCT1B1           | On 18/10/2015 | Spot Bond  | 100.00000 | 15.41028  | 100.00000    | 15.37211       |                   |            | 0.00                 | 0                | 0.00          |
| OCT1C1           | On 18/10/2015 | Spot Bond  | 100.00000 | 16.12810  | 100.00000    | 16.08816       |                   |            | 0.00                 | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| OCT1D1           | On 18/10/2015 | Spot Bond  | 100.00000 | 16.92567  | 100.00000    | 16.88375       |                   |                       | 0.00        | 0                | 0.00          |
| OCT1E1           | On 18/10/2015 | Spot Bond  | 100.00000 | 21.91051  | 100.00000    | 21.85626       |                   |                       | 0.00        | 0                | 0.00          |
| OML01            | On 27/10/2015 | Spot Bond  | 108.19161 | 19.98325  | 108.19161    | 19.93582       |                   | 13,372,158,421,170.00 | 123,597,000 | 95,217,000.00    |               |
| OTCA2U           | On 31/07/2016 | Spot Bond  | 100.00000 | 5.80932   | 100.00000    | 5.79477        |                   |                       | 0.00        | 0                | 0.00          |
| PBET01           | On 13/09/2015 | Spot Bond  | 104.37000 | 16.08877  | 104.37000    | 16.05729       |                   |                       | 0.00        | 0                | 0.00          |
| PCF03            | On 06/04/2015 | Spot Bond  | 100.00000 | 23.42709  | 100.00000    | 23.36909       |                   |                       | 0.00        | 0                | 0.00          |
| PCF03U           | On 02/03/2016 | Spot Bond  | 100.00000 | 6.73699   | 100.00000    | 6.72030        |                   |                       | 0.00        | 0                | 0.00          |
| PMM02            | On 13/06/2013 | Spot Bond  | 100.19068 | 93.31391  | 100.19068    | 92.84654       |                   |                       | 0.00        | 0                | 0.00          |
| PMM05            | On 27/02/2013 | Spot Bond  | 100.38733 | 98.64348  | 100.38733    | 98.37659       |                   |                       | 0.00        | 0                | 0.00          |
| PMM06            | On 25/01/2014 | Spot Bond  | 100.00000 | 52.73060  | 100.00000    | 52.63056       |                   | 1,500,000,000,000.00  | 15,000,000  | 5,000,000.00     |               |
| PNP03            | On 21/02/2013 | Spot Bond  | 100.00000 | 50.00001  | 100.00000    | 50.00000       |                   |                       | 0.00        | 0                | 0.00          |
| PNP05            | On 21/08/2013 | Spot Bond  | 100.00000 | 70.86357  | 100.00000    | 70.73379       |                   |                       | 0.00        | 0                | 0.00          |
| PNP07            | On 21/02/2013 | Spot Bond  | 100.47782 | 49.88084  | 100.47782    | 49.88083       |                   |                       | 0.00        | 0                | 0.00          |
| PNP08            | On 23/05/2013 | Spot Bond  | 100.00000 | 80.21978  | 100.00000    | 80.04386       |                   |                       | 0.00        | 0                | 0.00          |
| PR2A1F           | On 15/06/2014 | Spot Bond  | 100.10564 | 43.91502  | 100.10564    | 43.80617       |                   |                       | 0.00        | 0                | 0.00          |
| PR2A1G           | On 15/06/2014 | Spot Bond  | 100.09773 | 38.78001  | 100.09773    | 38.68058       |                   |                       | 0.00        | 0                | 0.00          |
| PR2A4D           | On 15/06/2013 | Spot Bond  | 100.09376 | 92.06188  | 100.09376    | 91.60575       |                   |                       | 0.00        | 0                | 0.00          |
| PR2A9D           | On 15/06/2013 | Spot Bond  | 100.09863 | 92.19572  | 100.09863    | 91.73891       |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility             | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| PR2A9E           | On 15/09/2013 | Spot Bond  | 100.10500 | 63.68963  | 100.10500    | 63.48619       |                   |                        | 0.00        | 0                | 0.00          |
| PR2B1F           | On 15/06/2014 | Spot Bond  | 100.10840 | 44.04962  | 100.10840    | 43.94044       |                   |                        | 0.00        | 0                | 0.00          |
| PR2B1G           | On 15/06/2014 | Spot Bond  | 100.10173 | 38.77869  | 100.10173    | 38.67927       |                   |                        | 0.00        | 0                | 0.00          |
| PR2B4D           | On 15/06/2013 | Spot Bond  | 100.10673 | 92.41880  | 100.10673    | 91.96085       |                   |                        | 0.00        | 0                | 0.00          |
| PR2B5E           | On 15/09/2013 | Spot Bond  | 100.10663 | 63.73642  | 100.10663    | 63.53282       |                   |                        | 0.00        | 0                | 0.00          |
| PR2C1F           | On 15/06/2014 | Spot Bond  | 100.11457 | 44.35050  | 100.11457    | 44.24056       |                   |                        | 0.00        | 0                | 0.00          |
| PR2C1G           | On 15/06/2014 | Spot Bond  | 100.10653 | 38.77711  | 100.10653    | 38.67769       |                   |                        | 0.00        | 0                | 0.00          |
| PR2C4D           | On 15/06/2013 | Spot Bond  | 100.12130 | 92.82033  | 100.12130    | 92.36033       |                   |                        | 0.00        | 0                | 0.00          |
| PR2D1F           | On 15/06/2014 | Spot Bond  | 100.12138 | 44.68305  | 100.12138    | 44.57228       |                   |                        | 0.00        | 0                | 0.00          |
| PR2D1G           | On 15/06/2014 | Spot Bond  | 100.11212 | 38.77527  | 100.11212    | 38.67585       |                   |                        | 0.00        | 0                | 0.00          |
| PR2D4D           | On 15/06/2013 | Spot Bond  | 100.13423 | 93.17723  | 100.13423    | 92.71541       |                   |                        | 0.00        | 0                | 0.00          |
| PRM1A4           | On 15/02/2014 | Spot Bond  | 100.68448 | 55.08584  | 100.68448    | 54.94706       |                   |                        | 0.00        | 0                | 0.00          |
| R009             | On 15/09/2014 | Spot Bond  | 116.98567 | 38.37799  | 116.98567    | 38.27937       |                   |                        | 0.00        | 0                | 0.00          |
| R009P            | On 15/09/2014 | Spot Bond  | 91.25497  | 30.99775  | 91.25497     | 30.93344       |                   |                        | 0.00        | 0                | 0.00          |
| R010P            | On 21/12/2025 | Spot Bond  | 40.60007  | 0.87272   | 40.60007     | 0.87183        |                   |                        | 0.00        | 0                | 0.00          |
| R155             | On 31/08/2013 | Spot Bond  | 0.00000   | 100.00000 | 0.00000      | 100.00000      |                   |                        | 0.00        | 0                | 0.00          |
| R157             | On 15/09/2015 | Spot Bond  | 5.31500   | 125.29530 | 5.34000      | 125.21091      |                   | 131,422,553,914,645.00 | 726,726,983 | 7,454,832,300.00 |               |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility             | Value       | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| R158             |        | On 15/09/2015 | Spot Bond | 124.15418 | 24.18289     | 124.15418      | 24.11773          |                        | 0.00        | 0                | 0.00          |
| R158P            |        | On 15/09/2015 | Spot Bond | 86.87026  | 15.79599     | 86.87026       | 15.76454          |                        | 0.00        | 0                | 0.00          |
| R159             |        | On 15/09/2016 | Spot Bond | 130.95502 | 18.56846     | 130.95502      | 18.51628          |                        | 0.00        | 0                | 0.00          |
| R159P            |        | On 15/09/2016 | Spot Bond | 82.70497  | 8.51996      | 82.70497       | 8.50368           |                        | 0.00        | 0                | 0.00          |
| R179             |        | On 01/08/2013 | Spot Bond | 107.05466 | 71.46354     | 107.05466      | 71.32117          |                        | 0.00        | 0                | 0.00          |
| R186             |        | On 21/12/2026 | Spot Bond | 7.26000   | 129.77577    | 7.30000        | 129.34037         | 141,943,034,336,400.00 | 551,382,140 | 0,485,696,651.00 |               |
| R187P            |        | On 21/12/2026 | Spot Bond | 38.29047  | 0.78739      | 38.29047       | 0.78663           |                        | 0.00        | 0                | 0.00          |
| R188P            |        | On 21/12/2027 | Spot Bond | 36.16829  | 0.72317      | 36.16829       | 0.72251           |                        | 0.00        | 0                | 0.00          |
| R189             |        | On 31/03/2013 | Spot Bond | 217.38341 | 183.91244    | 217.34968      | 183.00894         | 58,258,753,880,000.00  | 268,000,000 | 567,000,000.00   |               |
| R197             |        | On 07/12/2023 | Spot Bond | 0.97000   | 286.35478    | 0.97000        | 286.32288         | 153,745,388,000.00     | 158,500,400 | 125,787,000.00   |               |
| R201             |        | On 21/12/2014 | Spot Bond | 5.20500   | 107.60439    | 5.20500        | 107.58921         | 11,520,747,000,000.00  | 213,400,000 | 1,169,621,616.00 |               |
| R202             |        | On 07/12/2033 | Spot Bond | 1.78000   | 213.17557    | 1.78000        | 213.14711         | 8,986,088,665,820.00   | 048,364,419 | 1,169,335,000.00 |               |
| R2023            |        | On 28/02/2023 | Spot Bond | 6.75000   | 107.06937    | 6.79500        | 106.71182         | 46,819,208,250,000.00  | 936,179,000 | 2,120,758,000.00 |               |
| R203             |        | On 15/09/2017 | Spot Bond | 5.76000   | 113.49867    | 5.80000        | 113.31321         | 79,686,023,040,000.00  | 834,379,000 | 5,920,317,000.00 |               |
| R204             |        | On 21/12/2018 | Spot Bond | 6.03000   | 110.93070    | 6.06000        | 110.75868         | 98,217,337,387,590.00  | 288,115,653 | 7,213,572,367.00 |               |
| R2048            |        | On 28/02/2048 | Spot Bond | 108.88836 | 7.92079      | 108.88836      | 7.90180           | 936,877,627,207,200.00 | 604,020,000 | 2,748,460,000.00 |               |
| R205             |        | On 31/03/2014 | Spot Bond | 100.00000 | 41.62504     | 100.00000      | 41.52196          |                        | 0.00        | 0                | 0.00          |
| R206             |        | On 15/01/2014 | Spot Bond | 5.20000   | 102.76560    | 5.20000        | 102.75103         | 28,189,200,000,000.00  | 421,000,000 | 1,992,837,353.00 |               |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility             | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| R207             | On 15/01/2020 | Spot Bond  | 6.28000   | 106.11321 | 6.30500      | 105.95245      |                   | 127,596,516,248,000.00 | 317,916,600 | 7,327,102,000.00 |               |
| R208             | On 31/03/2021 | Spot Bond  | 6.42500   | 104.70816 | 6.45500      | 104.50056      |                   | 144,628,022,092,175.00 | 510,197,991 | 9,286,993,199.00 |               |
| R209             | On 31/03/2036 | Spot Bond  | 8.13000   | 83.02423  | 8.17500      | 82.61282       |                   | 149,091,720,482,520.00 | 338,465,004 | 0,330,209,353.00 |               |
| R210             | On 31/03/2028 | Spot Bond  | 1.47500   | 164.44566 | 1.47500      | 164.42506      |                   | 120,950,000,000.00     | 82,000,000  | 354,820,000.00   |               |
| R211             | On 31/01/2017 | Spot Bond  | 0.30000   | 114.38338 | -0.30000     | 114.37367      |                   | (184,200,000,000.00)   | 614,000,000 | 1,098,385,000.00 |               |
| R212             | On 31/01/2022 | Spot Bond  | 0.84000   | 133.06159 | 0.81000      | 133.36813      |                   | 1,245,048,000,000.00   | 482,200,000 | 2,184,619,785.00 |               |
| R213             | On 28/02/2031 | Spot Bond  | 7.83500   | 91.89767  | 7.87500      | 91.51875       |                   | 100,128,988,675,000.00 | 779,705,000 | 4,675,007,000.00 |               |
| R214             | On 28/02/2041 | Spot Bond  | 84.68795  | 7.58593   | 84.68795     | 7.57114        |                   | 586,614,798,301,000.00 | 926,780,000 | 5,515,740,000.00 |               |
| R223C            | On 15/03/2013 | Spot Bond  | 98.99493  | 94.61132  | 98.99493     | 94.36916       |                   | 0.00                   | 0           | 0.00             |               |
| R224C            | On 15/09/2013 | Spot Bond  | 96.64575  | 64.40624  | 96.64575     | 64.26611       |                   | 0.00                   | 0           | 0.00             |               |
| R225C            | On 15/03/2014 | Spot Bond  | 94.28171  | 44.16444  | 94.28171     | 44.07030       |                   | 0.00                   | 0           | 0.00             |               |
| R226C            | On 15/09/2014 | Spot Bond  | 91.87036  | 30.79455  | 91.87036     | 30.73030       |                   | 0.00                   | 0           | 0.00             |               |
| R227C            | On 15/03/2015 | Spot Bond  | 88.83566  | 22.02912  | 88.83566     | 21.98444       |                   | 0.00                   | 0           | 0.00             |               |
| R228C            | On 15/09/2015 | Spot Bond  | 86.87026  | 15.79599  | 86.87026     | 15.76454       |                   | 0.00                   | 0           | 0.00             |               |
| R229C            | On 15/03/2016 | Spot Bond  | 84.86749  | 11.49477  | 84.86749     | 11.47233       |                   | 0.00                   | 0           | 0.00             |               |
| R230C            | On 15/09/2016 | Spot Bond  | 82.70497  | 8.51996   | 82.70497     | 8.50368        |                   | 0.00                   | 0           | 0.00             |               |
| R323C            | On 21/06/2013 | Spot Bond  | 97.62766  | 75.85568  | 97.62766     | 75.70208       |                   | 0.00                   | 0           | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R324C            | On 21/12/2013 | Spot Bond  | 95.17874  | 52.53018  | 95.17874     | 52.41795       |                   |            | 0.00  | 0                | 0.00          |
| R325C            | On 21/06/2014 | Spot Bond  | 92.80992  | 36.36138  | 92.80992     | 36.28530       |                   |            | 0.00  | 0                | 0.00          |
| R326C            | On 21/12/2014 | Spot Bond  | 90.60553  | 25.53149  | 90.60553     | 25.47913       |                   |            | 0.00  | 0                | 0.00          |
| R327C            | On 21/06/2015 | Spot Bond  | 87.76872  | 18.39200  | 87.76872     | 18.35527       |                   |            | 0.00  | 0                | 0.00          |
| R328C            | On 21/12/2015 | Spot Bond  | 85.82547  | 13.28167  | 85.82547     | 13.25564       |                   |            | 0.00  | 0                | 0.00          |
| R329C            | On 21/06/2016 | Spot Bond  | 83.71772  | 9.76271   | 83.71772     | 9.74397        |                   |            | 0.00  | 0                | 0.00          |
| R330C            | On 21/12/2016 | Spot Bond  | 81.42381  | 7.32316   | 81.42381     | 7.30943        |                   |            | 0.00  | 0                | 0.00          |
| R331C            | On 21/06/2017 | Spot Bond  | 77.48625  | 5.87928   | 77.48625     | 5.86871        |                   |            | 0.00  | 0                | 0.00          |
| R332C            | On 21/12/2017 | Spot Bond  | 75.13464  | 4.60039   | 75.13464     | 4.59234        |                   |            | 0.00  | 0                | 0.00          |
| R333C            | On 21/06/2018 | Spot Bond  | 72.16183  | 3.75444   | 72.16183     | 3.74809        |                   |            | 0.00  | 0                | 0.00          |
| R334C            | On 21/12/2018 | Spot Bond  | 70.13136  | 3.01057   | 70.13136     | 3.00560        |                   |            | 0.00  | 0                | 0.00          |
| R335C            | On 21/06/2019 | Spot Bond  | 68.17127  | 2.44413   | 68.17127     | 2.44020        |                   |            | 0.00  | 0                | 0.00          |
| R336C            | On 21/12/2019 | Spot Bond  | 66.23386  | 2.01251   | 66.23386     | 2.00935        |                   |            | 0.00  | 0                | 0.00          |
| R337C            | On 21/06/2020 | Spot Bond  | 63.06100  | 1.80221   | 63.06100     | 1.79949        |                   |            | 0.00  | 0                | 0.00          |
| R338C            | On 21/12/2020 | Spot Bond  | 61.24492  | 1.52712   | 61.24492     | 1.52488        |                   |            | 0.00  | 0                | 0.00          |
| R339C            | On 21/06/2021 | Spot Bond  | 59.05342  | 1.34519   | 59.05342     | 1.34328        |                   |            | 0.00  | 0                | 0.00          |
| R340C            | On 21/12/2021 | Spot Bond  | 57.39997  | 1.16283   | 57.39997     | 1.16122        |                   |            | 0.00  | 0                | 0.00          |
| R341C            | On 21/06/2022 | Spot Bond  | 55.80907  | 1.01430   | 55.80907     | 1.01293        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R342C            | On 21/12/2022 | Spot Bond  | 54.27807  | 0.89232   | 54.27807  | 0.89114      |                |                   |            | 0.00  | 0                | 0.00          |
| R343C            | On 21/06/2023 | Spot Bond  | 52.85822  | 0.78789   | 52.85822  | 0.78688      |                |                   |            | 0.00  | 0                | 0.00          |
| R344C            | On 21/12/2023 | Spot Bond  | 51.49553  | 0.70055   | 51.49553  | 0.69966      |                |                   |            | 0.00  | 0                | 0.00          |
| R345C            | On 21/06/2024 | Spot Bond  | 44.45722  | 1.05974   | 44.45722  | 1.05857      |                |                   |            | 0.00  | 0                | 0.00          |
| R346C            | On 21/12/2024 | Spot Bond  | 43.11572  | 0.98754   | 43.11572  | 0.98648      |                |                   |            | 0.00  | 0                | 0.00          |
| R347C            | On 21/06/2025 | Spot Bond  | 41.83089  | 0.92578   | 41.83089  | 0.92481      |                |                   |            | 0.00  | 0                | 0.00          |
| R348C            | On 21/12/2025 | Spot Bond  | 40.60007  | 0.87272   | 40.60007  | 0.87183      |                |                   |            | 0.00  | 0                | 0.00          |
| R349C            | On 21/06/2026 | Spot Bond  | 39.42073  | 0.82697   | 39.42073  | 0.82615      |                |                   |            | 0.00  | 0                | 0.00          |
| R350C            | On 21/12/2026 | Spot Bond  | 38.29047  | 0.78739   | 38.29047  | 0.78663      |                |                   |            | 0.00  | 0                | 0.00          |
| R351C            | On 21/06/2027 | Spot Bond  | 37.20704  | 0.75304   | 37.20704  | 0.75234      |                |                   |            | 0.00  | 0                | 0.00          |
| R352C            | On 21/12/2027 | Spot Bond  | 36.16829  | 0.72317   | 36.16829  | 0.72251      |                |                   |            | 0.00  | 0                | 0.00          |
| RCSB01           | On 16/03/2014 | Spot Bond  | 100.16140 | 46.58635  | 100.16140 | 46.47082     |                |                   |            | 0.00  | 0                | 0.00          |
| RCSB02           | On 15/07/2013 | Spot Bond  | 101.36584 | 85.64956  | 101.36584 | 85.38137     |                |                   |            | 0.00  | 0                | 0.00          |
| RCSB03           | On 15/07/2016 | Spot Bond  | 101.68455 | 14.79263  | 101.68455 | 14.75544     |                |                   |            | 0.00  | 0                | 0.00          |
| RCSB04           | On 25/05/2015 | Spot Bond  | 100.60342 | 22.93337  | 100.60342 | 22.87752     |                |                   |            | 0.00  | 0                | 0.00          |
| RCSB2U           | On 24/07/2017 | Spot Bond  | 100.00000 | 2.41967   | 100.00000 | 2.41368      |                |                   |            | 0.00  | 0                | 0.00          |
| RCSC08           | On 08/03/2013 | Spot Bond  | 100.25681 | 102.67660 | 100.25681 | 102.40574    |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| RCSC09           | On 06/06/2013 | Spot Bond  | 100.32689 | 96.81225  | 100.32689 | 96.30910     |                |                   |                      | 0.00       | 0                | 0.00          |
| RCSC10           | On 06/06/2013 | Spot Bond  | 100.32010 | 96.81266  | 100.32010 | 96.30954     |                |                   |                      | 0.00       | 0                | 0.00          |
| RCSC11           | On 06/09/2013 | Spot Bond  | 100.32441 | 65.59450  | 100.32441 | 65.38458     |                |                   | 1,003,244,100,000.00 | 10,000,000 | 5,000,000.00     |               |
| RDFB01           | On 30/03/2015 | Spot Bond  | 101.54349 | 21.35161  | 101.54349 | 21.29801     |                |                   |                      | 0.00       | 0                | 0.00          |
| RDFO4            | On 06/09/2013 | Spot Bond  | 100.00000 | 86.45700  | 100.00000 | 86.32419     |                |                   |                      | 0.00       | 0                | 0.00          |
| RDFO6            | On 07/03/2013 | Spot Bond  | 100.26310 | 96.55211  | 100.26310 | 96.29671     |                |                   |                      | 0.00       | 0                | 0.00          |
| RES06            | On 18/10/2014 | Spot Bond  | 101.21857 | 28.18487  | 101.21857 | 28.11431     |                |                   |                      | 0.00       | 0                | 0.00          |
| RES12            | On 20/08/2015 | Spot Bond  | 100.60466 | 18.99679  | 100.60466 | 18.94897     |                |                   |                      | 0.00       | 0                | 0.00          |
| RES14            | On 04/10/2013 | Spot Bond  | 101.28378 | 60.64125  | 101.28378 | 60.48936     |                |                   |                      | 0.00       | 0                | 0.00          |
| RES15            | On 12/11/2017 | Spot Bond  | 100.77784 | 8.23913   | 100.77784 | 8.21836      |                |                   | 503,889,200,000.00   | 5,000,000  | 8,000,000.00     |               |
| RES17            | On 09/04/2013 | Spot Bond  | 100.00000 | 88.80779  | 100.00000 | 88.59223     |                |                   |                      | 0.00       | 0                | 0.00          |
| RES18            | On 05/02/2018 | Spot Bond  | 100.00000 | 8.47820   | 100.00000 | 8.45697      |                |                   |                      | 0.00       | 0                | 0.00          |
| RES19            | On 15/05/2013 | Spot Bond  | 100.00000 | 81.65548  | 100.00000 | 81.47321     |                |                   |                      | 0.00       | 0                | 0.00          |
| RESB01           | On 03/06/2014 | Spot Bond  | 100.38116 | 45.32803  | 100.38116 | 45.21540     |                |                   |                      | 0.00       | 0                | 0.00          |
| RMBI06           | On 24/07/2038 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |                      | 0.00       | 0                | 0.00          |
| RP001            | On 28/02/2013 | Spot Bond  | 100.60804 | 107.39881 | 100.60804 | 107.10838    |                |                   |                      | 0.00       | 0                | 0.00          |
| RP002            | On 28/02/2013 | Spot Bond  | 100.65009 | 108.03750 | 100.65009 | 107.74522    |                |                   |                      | 0.00       | 0                | 0.00          |
| RP004            | On 25/11/2014 | Spot Bond  | 102.09902 | 32.88303  | 102.09902 | 32.80187     |                |                   |                      | 0.00       | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RP005            | On 31/03/2017 | Spot Bond  | 99.79665  | 14.44885  | 99.79665  | 14.41314     |                |                   |            | 0.00  | 0                | 0.00          |
| RP006            | On 30/04/2019 | Spot Bond  | 101.65073 | 12.11564  | 101.65073 | 12.08486     |                |                   |            | 0.00  | 0                | 0.00          |
| RP007            | On 30/04/2016 | Spot Bond  | 101.46985 | 15.54591  | 101.46985 | 15.50647     |                |                   |            | 0.00  | 0                | 0.00          |
| RP008            | On 30/04/2016 | Spot Bond  | 101.46985 | 15.54591  | 101.46985 | 15.50647     |                |                   |            | 0.00  | 0                | 0.00          |
| RP009            | On 16/07/2013 | Spot Bond  | 101.38750 | 85.43950  | 101.38750 | 85.17276     |                |                   |            | 0.00  | 0                | 0.00          |
| RP010            | On 23/08/2013 | Spot Bond  | 100.62446 | 66.18061  | 100.62446 | 65.97286     |                |                   |            | 0.00  | 0                | 0.00          |
| RP011            | On 12/09/2013 | Spot Bond  | 100.24328 | 64.74809  | 100.24328 | 64.54102     |                |                   |            | 0.00  | 0                | 0.00          |
| RP012            | On 10/10/2013 | Spot Bond  | 101.50905 | 60.49948  | 101.50905 | 60.34764     |                |                   |            | 0.00  | 0                | 0.00          |
| RP013            | On 27/09/2016 | Spot Bond  | 99.91990  | 15.32039  | 99.91990  | 15.28248     |                |                   |            | 0.00  | 0                | 0.00          |
| RP014            | On 27/09/2019 | Spot Bond  | 99.90988  | 13.35998  | 99.90988  | 13.32693     |                |                   |            | 0.00  | 0                | 0.00          |
| RP015            | On 10/06/2013 | Spot Bond  | 100.25061 | 91.43771  | 100.25061 | 90.97948     |                |                   |            | 0.00  | 0                | 0.00          |
| RP016            | On 10/12/2015 | Spot Bond  | 100.36848 | 10.24272  | 100.36848 | 10.21727     |                |                   |            | 0.00  | 0                | 0.00          |
| RP017            | On 21/01/2014 | Spot Bond  | 100.00000 | 55.42770  | 100.00000 | 55.29044     |                |                   |            | 0.00  | 0                | 0.00          |
| RP018            | On 12/02/2020 | Spot Bond  | 12.95000  | 100.34723 | 12.95000  | 100.31246    |                |                   |            | 0.00  | 0                | 0.00          |
| RPG01            | On 28/02/2014 | Spot Bond  | 100.51732 | 46.61263  | 100.51732 | 46.49666     |                |                   |            | 0.00  | 0                | 0.00          |
| RPG01U           | On 25/02/2014 | Spot Bond  | 100.00000 | 40.66304  | 100.00000 | 40.56453     |                |                   |            | 0.00  | 0                | 0.00          |
| RPG02            | On 25/11/2014 | Spot Bond  | 100.62598 | 31.72223  | 100.62598 | 31.64495     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------|------------------|---------------|
| RPI01            | On 22/07/2016 | Spot Bond  | 5.25000   | 100.44477 | 5.25000      | 100.43040      |                   |                       | 0.00  | 0                | 0.00          |
| RPP01U           | On 31/08/2018 | Spot Bond  | 100.00000 | 0.72697   | 100.00000    | 0.72517        |                   |                       | 0.00  | 0                | 0.00          |
| RPP04U           | On 07/10/2016 | Spot Bond  | 100.00000 | 3.94350   | 100.00000    | 3.93373        |                   |                       | 0.00  | 0                | 0.00          |
| RPP07U           | On 31/01/2016 | Spot Bond  | 100.00000 | 9.07706   | 100.00000    | 9.05433        |                   |                       | 0.00  | 0                | 0.00          |
| RPS001           | On 16/11/2022 | Spot Bond  | 101.48404 | 18.85656  | 101.48404    | 18.81385       |                   |                       | 0.00  | 0                | 0.00          |
| RW21             | On 21/04/2021 | Spot Bond  | 115.23085 | 11.85100  | 115.23085    | 11.82140       |                   | 140,120,713,600.00    |       | 1,216,000        | 6,099,000.00  |
| SBC2             | On 28/04/2016 | Spot Bond  | 104.86804 | 10.23551  | 104.86804    | 10.21541       |                   |                       | 0.00  | 0                | 0.00          |
| SBK12            | On 24/11/2016 | Spot Bond  | 114.56238 | 14.85885  | 114.56238    | 14.82172       |                   | 1,358,595,264,420.00  |       | 11,859,000       | 36,030,000.00 |
| SBK13            | On 24/11/2016 | Spot Bond  | 100.56539 | 13.06490  | 100.56539    | 13.03310       |                   |                       | 0.00  | 0                | 0.00          |
| SBK14            | On 01/12/2017 | Spot Bond  | 107.95466 | 12.37475  | 107.95466    | 12.34543       |                   | 16,395,721,942,160.00 |       | 151,876,000      | 44,856,000.00 |
| SBK15            | On 23/01/2022 | Spot Bond  | 101.20234 | 7.58058   | 101.20234    | 7.56161        |                   |                       | 0.00  | 0                | 0.00          |
| SBK16            | On 15/03/2023 | Spot Bond  | 100.11990 | 8.57595   | 100.11990    | 8.55470        |                   |                       | 0.00  | 0                | 0.00          |
| SBK17            | On 31/07/2024 | Spot Bond  | 101.08312 | 7.61940   | 101.08312    | 7.60014        |                   |                       | 0.00  | 0                | 0.00          |
| SBK18            | On 24/10/2020 | Spot Bond  | 101.24095 | 7.98480   | 101.24095    | 7.96480        |                   |                       | 0.00  | 0                | 0.00          |
| SBK19            | On 24/10/2019 | Spot Bond  | 101.21627 | 7.96182   | 101.21627    | 7.94189        |                   |                       | 0.00  | 0                | 0.00          |
| SBK7             | On 24/05/2015 | Spot Bond  | 107.37565 | 24.25130  | 107.37565    | 24.19379       |                   |                       | 0.00  | 0                | 14,931,000.00 |
| SBK8             | On 10/04/2013 | Spot Bond  | 102.36256 | 95.59915  | 102.36256    | 95.36285       |                   |                       | 0.00  | 0                | 2,731,000.00  |
| SBK9             | On 10/04/2018 | Spot Bond  | 105.03639 | 12.14882  | 105.03639    | 12.12068       |                   | 1,036,394,060,130.00  |       | 9,867,000        | 11,903,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBK11            | On 09/04/2014 | Spot Bond  | 132.16219 | 45.45853  | 132.16219    | 45.32813       |                   |            | 0.00  | 0                | 0.00          |
| SBN18            | On 14/09/2013 | Spot Bond  | 162.56493 | 53.89788  | 162.56493    | 53.72102       |                   |            | 0.00  | 0                | 0.00          |
| SBN20            | On 31/03/2013 | Spot Bond  | 155.18315 | 89.00821  | 155.18315    | 88.68242       |                   |            | 0.00  | 0                | 0.00          |
| SBN27            | On 15/09/2015 | Spot Bond  | 120.12124 | 25.03341  | 120.12124    | 24.96844       |                   |            | 0.00  | 0                | 0.00          |
| SBN29            | On 15/09/2015 | Spot Bond  | 120.50039 | 24.95246  | 120.50039    | 24.88753       |                   |            | 0.00  | 0                | 0.00          |
| SBN31            | On 15/09/2015 | Spot Bond  | 120.69056 | 24.91205  | 120.69056    | 24.84715       |                   |            | 0.00  | 0                | 0.00          |
| SBN32            | On 19/03/2013 | Spot Bond  | 143.06048 | 94.74614  | 143.06048    | 94.40913       |                   |            | 0.00  | 0                | 0.00          |
| SBN33            | On 15/09/2017 | Spot Bond  | 106.46393 | 13.18551  | 106.46393    | 13.15446       |                   |            | 0.00  | 0                | 0.00          |
| SBN34            | On 15/09/2015 | Spot Bond  | 120.29708 | 24.99581  | 120.29708    | 24.93085       |                   |            | 0.00  | 0                | 0.00          |
| SBN35            | On 15/09/2015 | Spot Bond  | 120.39190 | 24.97557  | 120.39190    | 24.91063       |                   |            | 0.00  | 0                | 0.00          |
| SBN36            | On 31/03/2013 | Spot Bond  | 215.59863 | 87.19365  | 215.59863    | 86.77302       |                   |            | 0.00  | 0                | 0.00          |
| SBN42            | On 31/03/2013 | Spot Bond  | 100.00000 | 96.47077  | 100.00000    | 96.23139       |                   |            | 0.00  | 0                | 0.00          |
| SBN45            | On 15/09/2017 | Spot Bond  | 100.10760 | 9.26930   | 100.10760    | 9.24632        |                   |            | 0.00  | 0                | 0.00          |
| SBN49            | On 02/06/2014 | Spot Bond  | 99.06612  | 44.60557  | 99.06612     | 44.49604       |                   |            | 0.00  | 0                | 0.00          |
| SBN50            | On 23/09/2014 | Spot Bond  | 100.00010 | 32.04901  | 100.00010    | 31.96965       |                   |            | 0.00  | 0                | 0.00          |
| SBN51            | On 03/10/2016 | Spot Bond  | 99.81852  | 11.57105  | 99.81852     | 11.54244       |                   |            | 0.00  | 0                | 0.00          |
| SBN52            | On 03/07/2013 | Spot Bond  | 99.79990  | 89.33181  | 99.79990     | 89.04506       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| SBR003           | On 05/11/2013 | Spot Bond  | 100.00000 | 56.42131  | 100.00000    | 56.28002       |                   |                      | 0.00       | 0                | 0.00          |
| SBS13            | On 22/09/2017 | Spot Bond  | 109.84578 | 13.40091  | 109.84578    | 13.36854       |                   |                      | 0.00       | 0                | 0.00          |
| SBS14            | On 07/02/2014 | Spot Bond  | 100.78863 | 56.02388  | 100.78863    | 55.88260       |                   |                      | 0.00       | 0                | 0.00          |
| SBS15            | On 26/04/2016 | Spot Bond  | 100.87410 | 12.10257  | 100.87410    | 12.07238       |                   |                      | 0.00       | 0                | 0.00          |
| SBS16            | On 22/09/2018 | Spot Bond  | 99.99987  | 8.36863   | 99.99987     | 8.34791        |                   |                      | 0.00       | 0                | 0.00          |
| SBS17            | On 23/06/2018 | Spot Bond  | 100.00000 | 1.32439   | 100.00000    | 1.32144        |                   |                      | 0.00       | 0                | 0.00          |
| SBS18            | On 23/06/2018 | Spot Bond  | 99.99997  | 8.99671   | 99.99997     | 8.97443        |                   |                      | 0.00       | 0                | 0.00          |
| SBS19            | On 23/06/2021 | Spot Bond  | 113.08735 | 10.51283  | 113.08735    | 10.48697       |                   |                      | 0.00       | 0                | 0.00          |
| SBS20            | On 15/05/2026 | Spot Bond  | 109.22356 | 11.67862  | 109.22356    | 11.65054       |                   | 2,619,071,745,240.00 | 23,979,000 | 12,093,000.00    |               |
| SBS21            | On 15/05/2026 | Spot Bond  | 100.77436 | 7.35652   | 100.77436    | 7.33798        |                   |                      | 0.00       | 0                | 0.00          |
| SBS22            | On 23/05/2015 | Spot Bond  | 100.47821 | 21.66599  | 100.47821    | 21.61329       |                   |                      | 0.00       | 0                | 0.00          |
| SBS23            | On 23/05/2017 | Spot Bond  | 100.50480 | 9.01173   | 100.50480    | 8.98980        |                   |                      | 0.00       | 0                | 0.00          |
| SBS24            | On 23/05/2019 | Spot Bond  | 100.51996 | 7.08538   | 100.51996    | 7.06814        |                   |                      | 0.00       | 0                | 0.00          |
| SBS25            | On 24/05/2019 | Spot Bond  | 106.95022 | 10.69527  | 106.95022    | 10.66999       |                   | 962,551,980.00       | 9,000      | 2,911,000.00     |               |
| SBS3             | On 25/05/2026 | Spot Bond  | 102.76906 | 9.78517   | 102.76906    | 9.76279        |                   |                      | 0.00       | 0                | 0.00          |
| SBS4             | On 16/11/2021 | Spot Bond  | 104.14309 | 10.42266  | 104.14309    | 10.39855       |                   | 124,034,420,190.00   | 1,191,000  | 1,170,000.00     |               |
| SBS7             | On 26/03/2013 | Spot Bond  | 103.79928 | 101.74591 | 103.79928    | 101.48138      |                   |                      | 0.00       | 0                | 0.00          |
| SBS9             | On 07/07/2016 | Spot Bond  | 120.54819 | 14.43659  | 120.54819    | 14.39903       |                   | 241,096,380.00       | 2,000      | 1,004,000.00     |               |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|---------------|
| SBSI10           | On 03/07/2013 | Spot Bond  | 120.15971 | 85.14596  | 120.15971    | 84.94335       |                   |            | 1,285,708,897,000.00 | 10,700,000       | 5,700,000.00  |
| SBSI11           | On 07/12/2023 | Spot Bond  | 272.67152 | 2.90238   | 272.67152    | 2.88870        |                   |            | 818,014,560,000.00   | 3,000,000        | 3,000,000.00  |
| SBSI12           | On 31/01/2017 | Spot Bond  | 123.12082 | 4.38978   | 123.12082    | 4.37817        |                   |            | 0.00                 | 0                | 0.00          |
| SCM107           | On 15/09/2017 | Spot Bond  | 114.44000 | 10.74106  | 114.44000    | 10.71107       |                   |            | 0.00                 | 0                | 0.00          |
| SF1AU            | On 11/02/2043 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00                 | 0                | 0.00          |
| SF1BU            | On 11/02/2043 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00                 | 0                | 0.00          |
| SF1CU            | On 11/02/2043 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00                 | 0                | 0.00          |
| SF1DU            | On 11/02/2043 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00                 | 0                | 0.00          |
| SF1EU            | On 11/02/2043 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00                 | 0                | 0.00          |
| SF2A1U           | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00                 | 0                | 0.00          |
| SF2A2U           | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00                 | 0                | 0.00          |
| SF2BU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00                 | 0                | 0.00          |
| SF2CU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00                 | 0                | 0.00          |
| SF2DU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00                 | 0                | 0.00          |
| SHF01            | On 15/12/2016 | Spot Bond  | 100.00000 | 4.17491   | 100.00000    | 4.16458        |                   |            | 0.00                 | 0                | 0.00          |
| SHI02            | On 01/10/2021 | Spot Bond  | 82.63494  | 0.23100   | 82.63494     | 0.23050        |                   |            | 0.00                 | 0                | 0.00          |
| SHI05            | On 31/01/2017 | Spot Bond  | 120.42805 | 4.67732   | 120.42805    | 4.66477        |                   |            | 0.00                 | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   | 102.52678 | 6.50000      | 102.50876      |                   |                      | 0.00       | 0                | 0.00          |
| SHS01            | On 15/12/2016 | Spot Bond  | 100.12305 | 12.65299  | 100.12305    | 12.62163       |                   |                      | 0.00       | 0                | 0.00          |
| SHS02            | On 29/06/2013 | Spot Bond  | 99.88484  | 86.38480  | 99.88484     | 85.98525       |                   | 1,198,618,080,000.00 | 12,000,000 | 4,000,000.00     |               |
| SHS03            | On 29/06/2015 | Spot Bond  | 99.87542  | 22.19221  | 99.87542     | 22.13733       |                   |                      | 0.00       | 0                | 0.00          |
| SHS04            | On 29/06/2017 | Spot Bond  | 100.24421 | 10.86219  | 100.24421    | 10.83523       |                   | 100,244,210,000.00   | 1,000,000  | 500,000.00       |               |
| SHS05            | On 29/06/2017 | Spot Bond  | 103.11523 | 12.08135  | 103.11523    | 12.05378       |                   | 206,230,460.00       | 2,000      | 102,000.00       |               |
| SHS06            | On 12/12/2017 | Spot Bond  | 100.24161 | 1.70773   | 100.24161    | 1.70349        |                   |                      | 0.00       | 0                | 20,000,000.00 |
| SLI1             | On 15/08/2013 | Spot Bond  | 105.71322 | 69.66332  | 105.71322    | 69.52942       |                   |                      | 0.00       | 0                | 0.00          |
| SLI2             | On 15/08/2016 | Spot Bond  | 112.32955 | 12.83729  | 112.32955    | 12.80572       |                   | 2,000,364,626,400.00 | 17,808,000 | 9,391,000.00     |               |
| SMF1             | On 27/06/2013 | Spot Bond  | 101.56711 | 81.12284  | 101.56711    | 80.95570       |                   | 203,134,220.00       | 2,000      | 5,800.00         |               |
| SNT01            | On 15/09/2017 | Spot Bond  | 105.65786 | 13.28981  | 105.65786    | 13.25871       |                   | 3,930,472,392,000.00 | 37,200,000 | 18,600,000.00    |               |
| SPDA1            | On 21/08/2014 | Spot Bond  | 100.80059 | 36.80531  | 100.80059    | 36.71249       |                   |                      | 0.00       | 0                | 0.00          |
| SPDA2            | On 21/08/2016 | Spot Bond  | 100.58343 | 11.53840  | 100.58343    | 11.50935       |                   |                      | 0.00       | 0                | 0.00          |
| SPDA3            | On 21/08/2015 | Spot Bond  | 100.81342 | 18.72336  | 100.81342    | 18.67613       |                   |                      | 0.00       | 0                | 0.00          |
| SPDA4            | On 21/08/2017 | Spot Bond  | 100.58796 | 8.57836   | 100.58796    | 8.55677        |                   |                      | 0.00       | 0                | 0.00          |
| SSA01            | On 28/06/2016 | Spot Bond  | 107.52630 | 15.33783  | 107.52630    | 15.30162       |                   | 2,849,662,002,600.00 | 26,502,000 | 5,360,000.00     |               |
| SSA02            | On 20/04/2015 | Spot Bond  | 101.25454 | 20.33207  | 101.25454    | 20.28115       |                   | 607,527,240,000.00   | 6,000,000  | 11,000,000.00    |               |
| SSA03            | On 22/04/2013 | Spot Bond  | 100.00000 | 86.08491  | 100.00000    | 85.88235       |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SSCP01           | On 01/03/2013 | Spot Bond  | 100.00000 | 98.11828 | 100.00000 | 97.85523     |                |                   |            | 0.00  | 0                | 0.00          |
| SSN001           | On 01/03/2017 | Spot Bond  | 100.41357 | 9.50922  | 100.41357 | 9.48558      |                |                   |            | 0.00  | 0                | 0.00          |
| SSN002           | On 26/03/2017 | Spot Bond  | 99.94314  | 10.81958 | 99.94314  | 10.79280     |                |                   |            | 0.00  | 0                | 0.00          |
| SSN003           | On 25/04/2017 | Spot Bond  | 101.14726 | 9.56603  | 101.14726 | 9.54209      |                |                   |            | 0.00  | 0                | 0.00          |
| SSN004           | On 31/03/2021 | Spot Bond  | 94.17275  | 9.92614  | 94.17275  | 9.90511      |                |                   |            | 0.00  | 0                | 0.00          |
| SSN005           | On 31/03/2021 | Spot Bond  | 93.82087  | 9.95682  | 93.82087  | 9.93579      |                |                   |            | 0.00  | 0                | 0.00          |
| SSN006           | On 21/12/2014 | Spot Bond  | 104.67610 | 29.35531 | 104.67610 | 29.28750     |                |                   |            | 0.00  | 0                | 0.00          |
| SSN007           | On 15/01/2020 | Spot Bond  | 101.56575 | 8.10335  | 101.56575 | 8.08499      |                |                   |            | 0.00  | 0                | 0.00          |
| SSN008           | On 18/06/2017 | Spot Bond  | 100.11486 | 10.72271 | 100.11486 | 10.69614     |                |                   |            | 0.00  | 0                | 0.00          |
| SSN009           | On 15/09/2017 | Spot Bond  | 107.35953 | 13.07199 | 107.35953 | 13.04099     |                |                   |            | 0.00  | 0                | 0.00          |
| SSN010           | On 15/09/2015 | Spot Bond  | 121.64737 | 24.71068 | 121.64737 | 24.64589     |                |                   |            | 0.00  | 0                | 0.00          |
| SSN011           | On 31/01/2025 | Spot Bond  | 105.50721 | 2.05186  | 105.50721 | 2.04690      |                |                   |            | 0.00  | 0                | 0.00          |
| SSN012           | On 21/12/2018 | Spot Bond  | 100.00000 | 10.54584 | 100.00000 | 10.52653     |                |                   |            | 0.00  | 0                | 0.00          |
| SYN876           | On 20/02/2013 | Spot Bond  | 100.00000 | 50.00002 | 100.00000 | 50.00001     |                |                   |            | 0.00  | 0                | 0.00          |
| SYN878           | On 21/02/2013 | Spot Bond  | 100.00000 | 50.00001 | 100.00000 | 50.00000     |                |                   |            | 0.00  | 0                | 0.00          |
| SYN880           | On 23/02/2013 | Spot Bond  | 100.00000 | 99.72678 | 100.00000 | 99.45504     |                |                   |            | 0.00  | 0                | 0.00          |
| SYN881           | On 23/02/2013 | Spot Bond  | 100.00000 | 99.72678 | 100.00000 | 99.45504     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN882           | On 27/02/2013 | Spot Bond  | 100.00000 | 98.64865  | 100.00000    | 98.38275       |                   |            | 0.00  | 0                | 0.00          |
| SYN911           | On 19/07/2013 | Spot Bond  | 100.00000 | 71.28906  | 100.00000    | 71.15010       |                   |            | 0.00  | 0                | 0.00          |
| SYN913           | On 19/07/2013 | Spot Bond  | 100.00000 | 71.28906  | 100.00000    | 71.15010       |                   |            | 0.00  | 0                | 0.00          |
| SYN923           | On 21/08/2013 | Spot Bond  | 100.00000 | 66.97248  | 100.00000    | 66.84982       |                   |            | 0.00  | 0                | 0.00          |
| SYN924           | On 22/08/2013 | Spot Bond  | 100.00000 | 66.84982  | 100.00000    | 66.72761       |                   |            | 0.00  | 0                | 0.00          |
| SYN925           | On 23/08/2013 | Spot Bond  | 100.00000 | 66.72761  | 100.00000    | 70.64357       |                   |            | 0.00  | 0                | 0.00          |
| SYN928           | On 19/07/2013 | Spot Bond  | 100.00000 | 71.28906  | 100.00000    | 71.15010       |                   |            | 0.00  | 0                | 0.00          |
| SYN929           | On 19/07/2013 | Spot Bond  | 100.00000 | 71.28906  | 100.00000    | 71.15010       |                   |            | 0.00  | 0                | 0.00          |
| SYN959           | On 19/02/2013 | Spot Bond  | 99.18693  | 50.20413  | 99.18693     | 50.20412       |                   |            | 0.00  | 0                | 0.00          |
| SYN961           | On 22/02/2013 | Spot Bond  | 99.14341  | 50.21507  | 99.14341     | 99.72911       |                   |            | 0.00  | 0                | 0.00          |
| SYN963           | On 25/02/2013 | Spot Bond  | 99.09929  | 99.19207  | 99.09929     | 98.92565       |                   |            | 0.00  | 0                | 0.00          |
| SYN964           | On 26/02/2013 | Spot Bond  | 99.07862  | 98.92587  | 99.07862     | 98.66093       |                   |            | 0.00  | 0                | 0.00          |
| SYN965           | On 01/03/2013 | Spot Bond  | 99.03521  | 98.13610  | 99.03521     | 97.87548       |                   |            | 0.00  | 0                | 0.00          |
| SYN967           | On 18/03/2013 | Spot Bond  | 98.78368  | 93.90080  | 98.78368     | 93.66277       |                   |            | 0.00  | 0                | 0.00          |
| SYN969           | On 16/04/2013 | Spot Bond  | 100.00000 | 87.32057  | 100.00000    | 87.11217       |                   |            | 0.00  | 0                | 0.00          |
| SYN970           | On 19/04/2013 | Spot Bond  | 100.00000 | 86.69834  | 100.00000    | 86.49289       |                   |            | 0.00  | 0                | 0.00          |
| SYN971           | On 20/02/2013 | Spot Bond  | 100.00000 | 66.66668  | 100.00000    | 66.66667       |                   |            | 0.00  | 0                | 0.00          |
| SYN972           | On 26/04/2013 | Spot Bond  | 100.00000 | 85.28037  | 100.00000    | 85.08159       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| SYN973           | On 03/05/2013 | Spot Bond  | 100.00000 | 83.90805 | 100.00000 | 83.71560     |                |                   |                       | 0.00        | 0                | 0.00          |
| SYN974           | On 13/05/2013 | Spot Bond  | 100.00000 | 82.02247 | 100.00000 | 81.83857     |                |                   |                       | 0.00        | 0                | 0.00          |
| SYN975           | On 14/05/2013 | Spot Bond  | 100.00000 | 81.83857 | 100.00000 | 81.65548     |                |                   |                       | 0.00        | 0                | 0.00          |
| SYN976           | On 16/05/2013 | Spot Bond  | 100.00000 | 81.47321 | 100.00000 | 81.29176     |                |                   |                       | 0.00        | 0                | 0.00          |
| SYN977           | On 16/05/2013 | Spot Bond  | 100.00000 | 81.47321 | 100.00000 | 81.29176     |                |                   |                       | 0.00        | 0                | 0.00          |
| SYN978           | On 20/05/2013 | Spot Bond  | 100.00000 | 80.75221 | 100.00000 | 80.57395     |                |                   | 33,200,000,000,000.00 | 332,000,000 | 166,000,000.00   |               |
| SYN979           | On 20/03/2013 | Spot Bond  | 100.00000 | 93.35038 | 100.00000 | 93.11224     |                |                   |                       | 0.00        | 0                | 0.00          |
| SYN980           | On 22/05/2013 | Spot Bond  | 100.00000 | 80.39648 | 100.00000 | 100.00000    |                |                   |                       | 0.00        | 0                | 0.00          |
| SZ18             | On 30/09/2015 | Spot Bond  | 119.55998 | 23.00422 | 119.55998 | 22.94507     |                |                   |                       | 0.00        | 0                | 0.00          |
| SZ25             | On 30/09/2025 | Spot Bond  | 111.67266 | 11.47741 | 111.67266 | 11.44946     |                |                   |                       | 0.00        | 0                | 0.00          |
| T018             | On 15/07/2014 | Spot Bond  | 100.00000 | 40.49930 | 100.00000 | 40.40868     |                |                   |                       | 0.00        | 0                | 0.00          |
| TF105U           | On 25/10/2014 | Spot Bond  | 100.00000 | 27.37112 | 100.00000 | 27.30335     |                |                   |                       | 0.00        | 0                | 0.00          |
| TF106U           | On 06/05/2013 | Spot Bond  | 100.00000 | 83.33333 | 100.00000 | 83.14351     |                |                   |                       | 0.00        | 0                | 0.00          |
| TF107U           | On 06/05/2013 | Spot Bond  | 100.00000 | 83.33333 | 100.00000 | 83.14351     |                |                   |                       | 0.00        | 0                | 0.00          |
| TFS06            | On 20/03/2014 | Spot Bond  | 104.23307 | 48.60774 | 104.23307 | 48.49522     |                |                   |                       | 0.00        | 0                | 0.00          |
| TFS103           | On 14/03/2013 | Spot Bond  | 98.86706  | 94.86102 | 98.86706  | 94.61790     |                |                   |                       | 0.00        | 0                | 0.00          |
| TFS106           | On 29/04/2013 | Spot Bond  | 100.00000 | 84.68677 | 100.00000 | 84.49074     |                |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TFS77            | On 12/04/2013 | Spot Bond  | 101.16928 | 90.60928  | 101.16928    | 90.38870       |                   |            | 0.00  | 0                | 0.00          |
| TFS78            | On 18/04/2013 | Spot Bond  | 101.07247 | 89.31304  | 101.07247    | 89.09892       |                   |            | 0.00  | 0                | 0.00          |
| TFS83            | On 28/07/2015 | Spot Bond  | 100.91059 | 19.48558  | 100.91059    | 19.43694       |                   |            | 0.00  | 0                | 0.00          |
| TFS84            | On 28/07/2016 | Spot Bond  | 110.02135 | 12.95082  | 110.02135    | 12.91949       |                   |            | 0.00  | 0                | 0.00          |
| TFS90            | On 05/03/2013 | Spot Bond  | 100.30600 | 102.71015 | 100.30600    | 102.43691      |                   |            | 0.00  | 0                | 0.00          |
| TFS93            | On 17/02/2014 | Spot Bond  | 100.55190 | 54.52984  | 100.55190    | 54.39262       |                   |            | 0.00  | 0                | 0.00          |
| TFS97            | On 14/11/2013 | Spot Bond  | 100.62855 | 54.90372  | 100.62855    | 54.76546       |                   |            | 0.00  | 0                | 0.00          |
| TH10A1           | On 18/10/2038 | Spot Bond  | 101.17076 | 6.93914   | 101.17076    | 6.92178        |                   |            | 0.00  | 0                | 0.00          |
| TH10A2           | On 18/10/2038 | Spot Bond  | 101.20716 | 7.15257   | 101.20716    | 7.13467        |                   |            | 0.00  | 0                | 0.00          |
| TH10A3           | On 18/10/2038 | Spot Bond  | 103.42947 | 8.20583   | 103.42947    | 8.18696        |                   |            | 0.00  | 0                | 0.00          |
| TH10A4           | On 18/07/2017 | Spot Bond  | 100.80622 | 9.08432   | 100.80622    | 9.06167        |                   |            | 0.00  | 0                | 0.00          |
| TH10A5           | On 18/07/2017 | Spot Bond  | 100.83814 | 9.34466   | 100.83814    | 9.32134        |                   |            | 0.00  | 0                | 0.00          |
| TH10A6           | On 18/07/2017 | Spot Bond  | 100.90574 | 2.73968   | 100.90574    | 2.73350        |                   |            | 0.00  | 0                | 0.00          |
| TH10A7           | On 18/10/2038 | Spot Bond  | 100.17362 | 6.88300   | 100.17362    | 6.86594        |                   |            | 0.00  | 0                | 0.00          |
| TH10A8           | On 18/10/2038 | Spot Bond  | 100.18041 | 7.15479   | 100.18041    | 7.13704        |                   |            | 0.00  | 0                | 0.00          |
| TH10A9           | On 18/07/2017 | Spot Bond  | 100.00000 | 2.81339   | 100.00000    | 2.80709        |                   |            | 0.00  | 0                | 0.00          |
| TH10B1           | On 18/10/2038 | Spot Bond  | 101.28535 | 7.61097   | 101.28535    | 7.59192        |                   |            | 0.00  | 0                | 0.00          |
| TH10B2           | On 18/07/2017 | Spot Bond  | 100.89554 | 9.81292   | 100.89554    | 9.78842        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TH10C1           | On 18/10/2038 | Spot Bond  | 101.45249 | 8.58958  | 101.45249 | 8.56803      |                |                   |            | 0.00  | 0                | 0.00          |
| TH10C2           | On 18/07/2017 | Spot Bond  | 101.00134 | 10.67543 | 101.00134 | 10.64876     |                |                   |            | 0.00  | 0                | 0.00          |
| TH10D1           | On 18/10/2038 | Spot Bond  | 102.14068 | 12.60062 | 102.14068 | 12.56883     |                |                   |            | 0.00  | 0                | 0.00          |
| TH10D2           | On 18/07/2017 | Spot Bond  | 101.44362 | 14.27560 | 101.44362 | 14.23980     |                |                   |            | 0.00  | 0                | 0.00          |
| TH9A10           | On 18/07/2016 | Spot Bond  | 101.20953 | 12.53630 | 101.20953 | 12.50492     |                |                   |            | 0.00  | 0                | 0.00          |
| THE8A1           | On 18/04/2036 | Spot Bond  | 101.06155 | 6.29800  | 101.06155 | 6.28225      |                |                   |            | 0.00  | 0                | 0.00          |
| THE8A2           | On 18/04/2036 | Spot Bond  | 101.14347 | 6.77898  | 101.14347 | 6.76202      |                |                   |            | 0.00  | 0                | 0.00          |
| THE8A3           | On 18/04/2036 | Spot Bond  | 105.45079 | 6.83534  | 105.45079 | 6.81759      |                |                   |            | 0.00  | 0                | 0.00          |
| THE8B1           | On 18/04/2036 | Spot Bond  | 101.30716 | 7.73879  | 101.30716 | 7.71941      |                |                   |            | 0.00  | 0                | 0.00          |
| THE8C1           | On 18/04/2036 | Spot Bond  | 101.37985 | 8.16447  | 101.37985 | 8.14400      |                |                   |            | 0.00  | 0                | 0.00          |
| THE8D1           | On 18/04/2036 | Spot Bond  | 102.14790 | 12.64259 | 102.14790 | 12.61068     |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A1           | On 18/07/2016 | Spot Bond  | 101.15653 | 12.25054 | 101.15653 | 12.21988     |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A2           | On 18/01/2016 | Spot Bond  | 101.18212 | 15.49451 | 101.18212 | 15.45574     |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A3           | On 18/07/2016 | Spot Bond  | 101.20040 | 12.48705 | 101.20040 | 12.45580     |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A5           | On 18/07/2039 | Spot Bond  | 101.18212 | 6.93842  | 101.18212 | 6.92106      |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A6           | On 18/07/2039 | Spot Bond  | 101.20040 | 7.04514  | 101.20040 | 7.02751      |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A7           | On 18/07/2039 | Spot Bond  | 101.20953 | 7.09848  | 101.20953 | 7.08071      |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility             | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| THE9A8           | On 18/07/2016 | Spot Bond  | 101.17116 | 12.32939  | 101.17116    | 12.29853       |                   |                        | 0.00        | 0                | 0.00          |
| THE9A9           | On 18/07/2016 | Spot Bond  | 101.20040 | 12.48705  | 101.20040    | 12.45580       |                   |                        | 0.00        | 0                | 0.00          |
| THE9B1           | On 18/07/2016 | Spot Bond  | 101.30089 | 13.02849  | 101.30089    | 12.99585       |                   |                        | 0.00        | 0                | 0.00          |
| THE9B2           | On 18/07/2039 | Spot Bond  | 101.30089 | 7.63146   | 101.30089    | 7.61234        |                   |                        | 0.00        | 0                | 0.00          |
| THE9B3           | On 18/07/2016 | Spot Bond  | 101.30089 | 13.02849  | 101.30089    | 12.99585       |                   |                        | 0.00        | 0                | 0.00          |
| THE9C1           | On 18/07/2016 | Spot Bond  | 101.44699 | 13.81460  | 101.44699    | 13.77995       |                   |                        | 0.00        | 0                | 0.00          |
| THE9C2           | On 18/07/2039 | Spot Bond  | 101.48350 | 8.69475   | 101.48350    | 8.67294        |                   |                        | 0.00        | 0                | 0.00          |
| THE9C3           | On 18/07/2016 | Spot Bond  | 101.43786 | 13.76552  | 101.43786    | 13.73099       |                   |                        | 0.00        | 0                | 0.00          |
| THE9D1           | On 18/07/2016 | Spot Bond  | 102.16719 | 17.67127  | 102.16719    | 17.62666       |                   |                        | 0.00        | 0                | 0.00          |
| THE9D2           | On 18/07/2039 | Spot Bond  | 102.21271 | 12.91311  | 102.21271    | 12.88050       |                   |                        | 0.00        | 0                | 0.00          |
| THE9D3           | On 18/07/2016 | Spot Bond  | 102.19450 | 17.81691  | 102.19450    | 17.77193       |                   |                        | 0.00        | 0                | 0.00          |
| TL13             | On 31/12/2013 | Spot Bond  | 99.87885  | 61.94535  | 99.87885     | 61.79213       |                   |                        | 0.00        | 0                | 0.00          |
| TL15             | On 29/04/2015 | Spot Bond  | 111.48563 | 27.08588  | 111.48563    | 27.02003       |                   | 111,708,601,260.00     | 1,002,000   | 2,403,000.00     |               |
| TL20             | On 22/02/2020 | Spot Bond  | 102.36770 | 6.53852   | 102.36770    | 6.52594        |                   |                        | 0.00        | 0                | 0.00          |
| TN17             | On 14/11/2017 | Spot Bond  | 111.51511 | 11.98969  | 111.51511    | 11.96036       |                   | 228,829,563,295,550.00 | 052,005,000 | 993,810,000.00   |               |
| TN20             | On 17/09/2020 | Spot Bond  | 120.69176 | 13.20970  | 120.69176    | 13.17528       |                   | 61,770,404,843,280.00  | 511,803,000 | 255,106,000.00   |               |
| TN23             | On 06/11/2023 | Spot Bond  | 122.92168 | 11.69675  | 122.92168    | 11.66583       |                   | 29,796,952,762,080.00  | 242,406,000 | 112,367,000.00   |               |
| TN25             | On 19/08/2025 | Spot Bond  | 112.54971 | 8.50471   | 112.54971    | 8.48376        |                   | 55,338,216,313,380.00  | 491,678,000 | 160,012,000.00   |               |

| Contract Details |               |           | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|---------------|
| TN27             | On 14/11/2027 | Spot Bond |        |            | 105.64973 | 10.64880  | 105.64973    | 10.62387       |                   |            | 2,061,226,232,300.00 | 19,510,000       | 7,625,000.00  |
| TORQ1            | On 15/04/2022 | Spot Bond |        |            | 100.66243 | 6.44032   | 100.66243    | 6.42409        |                   |            | 0.00                 | 0                | 0.00          |
| TORQ2            | On 15/04/2022 | Spot Bond |        |            | 100.67816 | 6.59088   | 100.67816    | 6.57428        |                   |            | 0.00                 | 0                | 0.00          |
| TORQ3            | On 15/04/2022 | Spot Bond |        |            | 100.69808 | 6.78153   | 100.69808    | 6.76443        |                   |            | 0.00                 | 0                | 0.00          |
| TORQ4            | On 15/04/2022 | Spot Bond |        |            | 100.70018 | 6.80159   | 100.70018    | 6.78445        |                   |            | 0.00                 | 0                | 0.00          |
| TORQ5            | On 15/04/2022 | Spot Bond |        |            | 100.79857 | 7.74366   | 100.79857    | 7.72413        |                   |            | 0.00                 | 0                | 0.00          |
| TORQ6            | On 15/04/2022 | Spot Bond |        |            | 101.00182 | 13.13455  | 101.00182    | 9.66781        |                   |            | 0.00                 | 0                | 0.00          |
| TPDA01           | On 05/04/2015 | Spot Bond |        |            | 101.21676 | 20.68467  | 101.21676    | 20.63289       |                   |            | 0.00                 | 0                | 0.00          |
| TPDA02           | On 05/04/2017 | Spot Bond |        |            | 101.26720 | 9.31906   | 101.26720    | 9.29573        |                   |            | 0.00                 | 0                | 0.00          |
| TPDA03           | On 05/04/2018 | Spot Bond |        |            | 101.29746 | 8.12550   | 101.29746    | 8.10514        |                   |            | 0.00                 | 0                | 0.00          |
| TR30             | On 31/12/2099 | Spot Bond |        |            | 10.00000  | 99.82233  | 10.00000     | 99.79275       |                   |            | 0.00                 | 0                | 0.00          |
| TR31             | On 31/12/2099 | Spot Bond |        |            | 9.75000   | 99.82675  | 9.75000      | 99.79790       |                   |            | 0.00                 | 0                | 0.00          |
| TR32             | On 31/12/2099 | Spot Bond |        |            | 100.00000 | 9.82995   | 100.00000    | 9.80188        |                   |            | 0.00                 | 0                | 0.00          |
| TSP117           | On 23/02/2013 | Spot Bond |        |            | 100.00000 | 99.72678  | 100.00000    | 99.45504       |                   |            | 0.00                 | 0                | 0.00          |
| TSP125           | On 23/08/2013 | Spot Bond |        |            | 100.00000 | 66.72761  | 100.00000    | 70.64357       |                   |            | 0.00                 | 0                | 0.00          |
| TSP129           | On 07/03/2013 | Spot Bond |        |            | 98.80121  | 96.60067  | 98.80121     | 96.34873       |                   |            | 0.00                 | 0                | 0.00          |
| TSP131           | On 03/05/2013 | Spot Bond |        |            | 97.87620  | 84.19579  | 97.87620     | 84.00613       |                   |            | 0.00                 | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TSP134           | On 27/06/2013 | Spot Bond  | 99.82860  | 74.52238  | 99.82860     | 74.37080       |                   |            | 0.00  | 0                | 0.00          |
| TSP136           | On 30/05/2013 | Spot Bond  | 97.76060  | 79.37754  | 97.76060     | 79.20914       |                   |            | 0.00  | 0                | 0.00          |
| TSP137           | On 08/08/2013 | Spot Bond  | 100.00000 | 68.60902  | 100.00000    | 68.48030       |                   |            | 0.00  | 0                | 0.00          |
| TSP138           | On 06/02/2014 | Spot Bond  | 100.00000 | 51.54254  | 100.00000    | 51.44475       |                   |            | 0.00  | 0                | 0.00          |
| TWC001           | On 08/05/2013 | Spot Bond  | 100.00000 | 82.95455  | 100.00000    | 82.76644       |                   |            | 0.00  | 0                | 0.00          |
| TWC002           | On 14/05/2013 | Spot Bond  | 100.00000 | 81.83857  | 100.00000    | 81.65548       |                   |            | 0.00  | 0                | 0.00          |
| TWC003           | On 16/05/2013 | Spot Bond  | 100.00000 | 81.47321  | 100.00000    | 81.29176       |                   |            | 0.00  | 0                | 0.00          |
| TWCJ01           | On 14/05/2013 | Spot Bond  | 100.00000 | 81.83857  | 100.00000    | 81.65548       |                   |            | 0.00  | 0                | 0.00          |
| TWCM01           | On 14/05/2013 | Spot Bond  | 100.00000 | 81.83857  | 100.00000    | 81.65548       |                   |            | 0.00  | 0                | 0.00          |
| UG21             | On 02/03/2021 | Spot Bond  | 120.75743 | 13.96371  | 120.75743    | 13.92731       |                   |            | 0.00  | 0                | 215,000.00    |
| UTR041           | On 19/04/2014 | Spot Bond  | 101.23503 | 40.21558  | 101.23503    | 40.11489       |                   |            | 0.00  | 0                | 0.00          |
| UTR042           | On 19/04/2016 | Spot Bond  | 101.32511 | 13.24542  | 101.32511    | 13.21222       |                   |            | 0.00  | 0                | 0.00          |
| UTR043           | On 06/04/2015 | Spot Bond  | 101.70719 | 22.46679  | 101.70719    | 22.41031       |                   |            | 0.00  | 0                | 0.00          |
| UTR40            | On 10/09/2017 | Spot Bond  | 110.55481 | 15.39002  | 110.55481    | 15.35264       |                   |            | 0.00  | 0                | 0.00          |
| VIP1A5           | On 07/11/2013 | Spot Bond  | 100.00000 | 56.72181  | 100.00000    | 56.57977       |                   |            | 0.00  | 0                | 0.00          |
| VIP1B3           | On 07/11/2013 | Spot Bond  | 100.00000 | 56.94982  | 100.00000    | 56.80721       |                   |            | 0.00  | 0                | 0.00          |
| VIP1C3           | On 07/11/2013 | Spot Bond  | 100.00000 | 57.02583  | 100.00000    | 56.88303       |                   |            | 0.00  | 0                | 0.00          |
| VKE01            | On 08/05/2015 | Spot Bond  | 100.80302 | 19.39578  | 100.80302    | 19.34686       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| VKE02            | On 08/05/2016 | Spot Bond  | 100.83292 | 12.01023 | 100.83292 | 11.97993     |                |                   |                       | 0.00        | 0                | 0.00          |
| VKE03            | On 08/05/2017 | Spot Bond  | 100.83423 | 8.93140  | 100.83423 | 8.90887      |                |                   |                       | 0.00        | 0                | 0.00          |
| VOD002           | On 28/02/2013 | Spot Bond  | 100.00000 | 98.38275 | 100.00000 | 98.11828     |                |                   |                       | 0.00        | 0                | 0.00          |
| VOD006           | On 28/02/2013 | Spot Bond  | 100.36906 | 98.37687 | 100.36906 | 98.11147     |                |                   |                       | 0.00        | 0                | 0.00          |
| VOYT01           | On 09/09/2015 | Spot Bond  | 128.75000 | 12.17173 | 128.75000 | 12.14416     |                |                   |                       | 0.00        | 0                | 0.00          |
| WS04             | On 30/05/2016 | Spot Bond  | 121.77342 | 16.80992 | 121.77342 | 16.76582     |                |                   | 22,986,924,946,560.00 | 188,768,000 | 95,153,000.00    |               |
| WS05             | On 01/08/2018 | Spot Bond  | 243.55465 | 4.32667  | 243.55465 | 4.30730      |                |                   | 29,226,558,000,000.00 | 120,000,000 | 30,000,000.00    |               |
| WSP1             | On 28/05/2015 | Spot Bond  | 107.94222 | 23.23884 | 107.94222 | 23.18349     |                |                   |                       | 0.00        | 0                | 0.00          |
| WSP2             | On 28/05/2017 | Spot Bond  | 110.97172 | 12.13621 | 110.97172 | 12.10665     |                |                   | 17,755,475,200,000.00 | 160,000,000 | 80,000,000.00    |               |
| WSP3             | On 28/05/2019 | Spot Bond  | 113.15781 | 10.17696 | 113.15781 | 10.15178     |                |                   |                       | 0.00        | 0                | 0.00          |
| WSP4             | On 28/05/2020 | Spot Bond  | 112.59168 | 10.02319 | 112.59168 | 9.99849      |                |                   |                       | 0.00        | 0                | 0.00          |
| WSP5             | On 28/05/2021 | Spot Bond  | 113.82178 | 9.84827  | 113.82178 | 9.82379      |                |                   | 22,764,356,000.00     | 200,000     | 208,000.00       |               |
| Z006             | On 31/08/2013 | Spot Bond  | 96.69614  | 66.53348 | 96.69614  | 66.38867     |                |                   |                       | 0.00        | 0                | 0.00          |
| Z009             | On 30/11/2013 | Spot Bond  | 95.45272  | 54.86500 | 95.45272  | 54.74750     |                |                   |                       | 0.00        | 0                | 0.00          |
| Z014             | On 30/06/2015 | Spot Bond  | 87.68655  | 18.06280 | 87.68655  | 18.02655     |                |                   |                       | 0.00        | 0                | 0.00          |
| Z018             | On 31/03/2014 | Spot Bond  | 93.89641  | 42.82402 | 93.89641  | 42.73355     |                |                   |                       | 0.00        | 0                | 0.00          |
| Z019             | On 30/06/2014 | Spot Bond  | 92.71091  | 35.66218 | 92.71091  | 35.58722     |                |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| Z020             | On 19/10/2015 | Spot Bond  | 86.49267  | 14.84420  | 86.49267     | 14.81491       |                   |            | 0.00  | 0                | 0.00          |
| Z025             | On 30/11/2014 | Spot Bond  | 90.84932  | 26.60273  | 90.84932     | 26.54775       |                   |            | 0.00  | 0                | 0.00          |
| Z071             | On 01/07/2015 | Spot Bond  | 87.67412  | 18.03023  | 87.67412     | 17.99405       |                   |            | 0.00  | 0                | 75,000,000.00 |
| Z083             | On 30/09/2019 | Spot Bond  | 67.16812  | 2.18866   | 67.16812     | 2.18516        |                   |            | 0.00  | 0                | 0.00          |
| ZA001            | On 01/09/2016 | Spot Bond  | 100.00000 | 8.69731   | 100.00000    | 8.68080        |                   |            | 0.00  | 0                | 0.00          |
| ZA002            | On 16/08/2024 | Spot Bond  | 100.00000 | 0.03502   | 100.00000    | 0.03496        |                   |            | 0.00  | 0                | 0.00          |
| ZA003            | On 01/09/2016 | Spot Bond  | 100.00000 | 8.69731   | 100.00000    | 8.68080        |                   |            | 0.00  | 0                | 0.00          |
| ZA007            | On 31/03/2015 | Spot Bond  | 100.00000 | 23.30369  | 100.00000    | 23.25947       |                   |            | 0.00  | 0                | 0.00          |
| ZA008            | On 19/03/2015 | Spot Bond  | 100.00000 | 23.84084  | 100.00000    | 23.79561       |                   |            | 0.00  | 0                | 0.00          |
| ZA009            | On 22/04/2015 | Spot Bond  | 100.00000 | 22.35015  | 100.00000    | 22.30774       |                   |            | 0.00  | 0                | 0.00          |
| ZA010            | On 22/04/2015 | Spot Bond  | 100.00000 | 22.35015  | 100.00000    | 22.30774       |                   |            | 0.00  | 0                | 0.00          |
| ZA011            | On 20/05/2015 | Spot Bond  | 100.00000 | 21.19277  | 100.00000    | 21.15256       |                   |            | 0.00  | 0                | 0.00          |
| ZA012            | On 20/05/2015 | Spot Bond  | 100.00000 | 21.19277  | 100.00000    | 21.15256       |                   |            | 0.00  | 0                | 0.00          |
| ZA013            | On 18/06/2015 | Spot Bond  | 100.00000 | 20.05720  | 100.00000    | 20.01914       |                   |            | 0.00  | 0                | 0.00          |
| ZA014            | On 18/06/2015 | Spot Bond  | 100.00000 | 20.05720  | 100.00000    | 20.01914       |                   |            | 0.00  | 0                | 0.00          |
| ZA015            | On 20/07/2015 | Spot Bond  | 100.00000 | 18.87463  | 100.00000    | 18.83882       |                   |            | 0.00  | 0                | 0.00          |
| ZA016            | On 20/07/2015 | Spot Bond  | 100.00000 | 18.87463  | 100.00000    | 18.83882       |                   |            | 0.00  | 0                | 0.00          |
| ZA017            | On 20/08/2015 | Spot Bond  | 100.00000 | 17.79556  | 100.00000    | 17.76180       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details           | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value                           | Contracts Traded   | Open Interest             |
|----------------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------------------------|--------------------|---------------------------|
| ZA018                      | On 20/08/2015 | Spot Bond  | 100.00000 | 17.79556  | 100.00000    | 17.76180       |                   |            | 0.00                            | 0                  | 0.00                      |
| ZA019                      | On 21/09/2015 | Spot Bond  | 100.00000 | 16.74634  | 100.00000    | 16.71457       |                   |            | 0.00                            | 0                  | 0.00                      |
| ZA020                      | On 21/09/2015 | Spot Bond  | 100.00000 | 16.74634  | 100.00000    | 16.71457       |                   |            | 0.00                            | 0                  | 0.00                      |
| ZA021                      | On 20/10/2015 | Spot Bond  | 100.00000 | 15.84902  | 100.00000    | 15.81895       |                   |            | 0.00                            | 0                  | 0.00                      |
| ZA022                      | On 18/11/2015 | Spot Bond  | 100.00000 | 14.99978  | 100.00000    | 14.97133       |                   |            | 0.00                            | 0                  | 0.00                      |
| ZA023                      | On 20/04/2016 | Spot Bond  | 100.00000 | 11.21760  | 100.00000    | 11.19632       |                   |            | 0.00                            | 0                  | 0.00                      |
| ZA024                      | On 20/05/2016 | Spot Bond  | 100.00000 | 10.59638  | 100.00000    | 10.57628       |                   |            | 0.00                            | 0                  | 0.00                      |
| ZA025                      | On 21/06/2016 | Spot Bond  | 100.00000 | 9.97163   | 100.00000    | 9.95271        |                   |            | 0.00                            | 0                  | 0.00                      |
| ZA026                      | On 21/06/2016 | Spot Bond  | 100.00000 | 9.97163   | 100.00000    | 9.95271        |                   |            | 0.00                            | 0                  | 0.00                      |
| ZA027                      | On 20/07/2016 | Spot Bond  | 100.00000 | 9.43732   | 100.00000    | 9.41941        |                   |            | 0.00                            | 0                  | 0.00                      |
| ZA028                      | On 19/08/2016 | Spot Bond  | 100.00000 | 8.91469   | 100.00000    | 8.89778        |                   |            | 0.00                            | 0                  | 0.00                      |
| ZA029                      | On 20/09/2016 | Spot Bond  | 100.00000 | 8.38909   | 100.00000    | 8.37317        |                   |            | 0.00                            | 0                  | 0.00                      |
| <b>Total for j-Bonds :</b> |               |            |           |           |              |                |                   |            | <b>1,679,976,041,891,440.00</b> | <b>272,147,938</b> | <b>102 276 070 236.00</b> |
| <b>Grand Total:</b>        |               |            |           |           |              |                |                   |            | <b>1,679,976,212,309,660.00</b> | <b>272,194,669</b> | <b>02 277 654 454.00</b>  |