



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 08/03/2013

| 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 | 9.13110   | 9.13110   | 9.15590      | 9.15590        |                   | 11.81      | 145,001,868.00 | 15,880           | 357,480.00    |   |           |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 11.00     | Call      | 0.00260      | 0.00000        | 0.00320           | 0.00000    | 0.003          | 27.79            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 11.00     | Put       | 1,868.90260  | 1.86890        | 1,844.10320       | 1.84410    | 1,868.903      | 27.79            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.20     | Call      | 0.04740      | 0.00005        | 0.07860           | 0.00008    | 0.047          | 20.48            | 0.00          | 0 | 250.00    |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.20     | Put       | 1,068.94740  | 1.06895        | 1,044.17860       | 1.04418    | 1,068.947      | 20.48            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.55     | Call      | 0.00950      | 0.00001        | 0.01550           | 0.00002    | 0.010          | 23.53            | 0.00          | 0 | 250.00    |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.55     | Put       | 1,418.90950  | 1.41891        | 1,394.11550       | 1.39412    | 1,418.910      | 23.53            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.85     | Call      | 0.00330      | 0.00000        | 0.00510           | 0.00001    | 0.003          | 26.14            | 0.00          | 0 | 250.00    |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.85     | Put       | 1,718.90330  | 1.71890        | 1,694.10510       | 1.69411    | 1,718.903      | 26.14            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 9.55      | Call      | 4.55390      | 0.00455        | 6.63840           | 0.00664    | 4.554          | 15.97            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 9.55      | Put       | 423.45390    | 0.42345        | 400.73840         | 0.40074    | 423.454        | 15.97            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 9.60      | Call      | 3.10810      | 0.00311        | 4.82230           | 0.00482    | 3.108          | 16.28            | 0.00          | 0 | 200.00    |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 9.60      | Put       | 472.00810    | 0.47201        | 448.92230         | 0.44892    | 472.008        | 16.28            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.00     | Call      | 0.14460      | 0.00014        | 0.25620           | 0.00026    | 0.145          | 18.74            | 0.00          | 0 | 21,000.00 |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 10.00     | Put       | 869.04460    | 0.86904        | 844.35620         | 0.84436    | 869.045        | 18.74            | 0.00          | 0 | 0.00      |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 9.41      | Call      | 11.67520     | 0.01168        | 16.38740          | 0.01639    | 11.675         | 14.68            | 0.00          | 0 | 2,000.00  |
| \$ / R             | On 18/03/2013 | Foreign Exchange Future | 9.41      | Put       | 290.57520    | 0.29058        | 270.48740         | 0.27049    | 290.575        | 14.68            | 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       | 8.90150   |       | 0.00890   | 12.65650     | 0.01266        | 8.901             | 15.05      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.45   | Put        | 327.80150 |       | 0.32780   | 306.75650    | 0.30676        | 327.802           | 15.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.50   | Call       | 6.35510   |       | 0.00636   | 9.16080      | 0.00916        | 6.355             | 15.51      | 0.00  | 0                | 6,500.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.50   | Put        | 375.25510 |       | 0.37526   | 353.26080    | 0.35326        | 375.255           | 15.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.30   | Call       | 24.59060  |       | 0.02459   | 33.03690     | 0.03304        | 24.591            | 13.66      | 0.00  | 0                | 10,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.30   | Put        | 193.49060 |       | 0.19349   | 177.13690    | 0.17714        | 193.491           | 13.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.32   | Call       | 21.49360  |       | 0.02149   | 29.13200     | 0.02913        | 21.494            | 13.85      | 0.00  | 0                | 2,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.32   | Put        | 210.39360 |       | 0.21039   | 193.23200    | 0.19323        | 210.394           | 13.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.35   | Call       | 17.54660  |       | 0.01755   | 24.08240     | 0.02408        | 17.547            | 14.12      | 0.00  | 0                | 6,200.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.35   | Put        | 236.44660 |       | 0.23645   | 218.18240    | 0.21818        | 236.447           | 14.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.10   | Call       | 87.73740  |       | 0.08774   | 110.24310    | 0.11024        | 87.737            | 11.81      | 0.00  | 0                | 9,820.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.10   | Put        | 56.63740  |       | 0.05664   | 54.34310     | 0.05434        | 56.637            | 11.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.20   | Call       | 47.49170  |       | 0.04749   | 60.75860     | 0.06076        | 47.492            | 12.74      | 0.00  | 0                | 100.00        |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.20   | Put        | 116.39170 |       | 0.11639   | 104.85860    | 0.10486        | 116.392           | 12.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.25   | Call       | 34.30500  |       | 0.03430   | 45.01440     | 0.04501        | 34.305            | 13.20      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.25   | Put        | 153.20500 |       | 0.15320   | 139.11440    | 0.13911        | 153.205           | 13.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.00   | Call       | 157.47970 |       | 0.15748   | 182.04740    | 0.18205        | 157.480           | 12.40      | 0.00  | 0                | 21,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.00   | Put        | 26.37970  |       | 0.02638   | 26.14740     | 0.02615        | 26.380            | 12.40      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.02   | Call       | 142.11420 |       | 0.14211   | 166.43650    | 0.16644        | 142.114           | 12.28      | 0.00  | 0                | 10,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.02   | Put        | 31.01420  |       | 0.03101   | 30.53650     | 0.03054        | 31.014            | 12.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.05   | Call       | 120.30960 |       | 0.12031   | 144.12290    | 0.14412        | 120.310           | 12.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.05   | Put        | 39.20960  |       | 0.03921   | 38.22290     | 0.03822        | 39.210            | 12.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.80   | Call       | 335.31820 |       | 0.33532   | 360.30620    | 0.36031        | 335.318           | 13.57      | 0.00  | 0                | 1,500.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.80   | Put        | 4.21820   |       | 0.00422   | 4.40620      | 0.00441        | 4.218             | 13.57      | 0.00  | 0                | 100.00        |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.85   | Call       | 287.99530 |       | 0.28800   | 313.03870    | 0.31304        | 287.995           | 13.28      | 0.00  | 0                | 1,700.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.85   | Put        | 6.89530   |       | 0.00690   | 7.13870      | 0.00714        | 6.895             | 13.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.90   | Call       | 242.14010 |       | 0.24214   | 267.18930    | 0.26719        | 242.140           | 12.99      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.90   | Put        | 11.04010  |       | 0.01104   | 11.28930     | 0.01129        | 11.040            | 12.99      | 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       | 432.59480   |       | 0.43259   | 457.46830    | 0.45747        | 432.595           | 14.16      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.70   | Put        | 1.49480     |       | 0.00149   | 1.56830      | 0.00157        | 1.495             | 14.16      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.75   | Call       | 383.63240   |       | 0.38363   | 408.55770    | 0.40856        | 383.632           | 13.87      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.75   | Put        | 2.53240     |       | 0.00253   | 2.65770      | 0.00266        | 2.532             | 13.87      |  | 0.00           | 0                | 6,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.77   | Call       | 364.21240   |       | 0.36421   | 389.16210    | 0.38916        | 364.212           | 13.75      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.77   | Put        | 3.11240     |       | 0.00311   | 3.26210      | 0.00326        | 3.112             | 13.75      |  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.50   | Call       | 631.28400   |       | 0.63128   | 656.17150    | 0.65617        | 631.284           | 15.56      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.50   | Put        | 0.18400     |       | 0.00018   | 0.27150      | 0.00027        | 0.184             | 15.56      |  | 0.00           | 0                | 4,376.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.60   | Call       | 531.62000   |       | 0.53162   | 556.55080    | 0.55655        | 531.620           | 14.82      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.60   | Put        | 0.52000     |       | 0.00052   | 0.65080      | 0.00065        | 0.520             | 14.82      |  | 0.00           | 0                | 15,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.65   | Call       | 481.96900   |       | 0.48197   | 506.90990    | 0.50691        | 481.969           | 14.45      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.65   | Put        | 0.86900     |       | 0.00087   | 1.00990      | 0.00101        | 0.869             | 14.45      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.10   | Call       | 1,031.10100 |       | 1.03110   | 1,055.90230  | 1.05590        | 1,031.101         | 17.56      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.10   | Put        | 0.00100     |       | 0.00000   | 0.00230      | 0.00000        | 0.001             | 17.56      |  | 0.00           | 0                | 180.00        |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.30   | Call       | 831.12250   |       | 0.83112   | 855.94880    | 0.85595        | 831.123           | 17.03      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.30   | Put        | 0.02250     |       | 0.00002   | 0.04880      | 0.00005        | 0.023             | 17.03      |  | 0.00           | 0                | 7,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.40   | Call       | 731.16450   |       | 0.73116   | 756.01440    | 0.75601        | 731.164           | 16.30      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.40   | Put        | 0.06450     |       | 0.00006   | 0.11440      | 0.00011        | 0.065             | 16.30      |  | 0.00           | 0                | 3,000.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.90   | Call       | 1,231.10000 |       | 1.23110   | 1,255.90000  | 1.25590        | 1,231.100         | 17.15      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.90   | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 17.15      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.95   | Call       | 1,181.10000 |       | 1.18110   | 1,205.90010  | 1.20590        | 1,181.100         | 17.26      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.95   | Put        | 0.00000     |       | 0.00000   | 0.00010      | 0.00000        | 0.000             | 17.26      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.00   | Call       | 1,131.10010 |       | 1.13110   | 1,155.90030  | 1.15590        | 1,131.100         | 17.36      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.00   | Put        | 0.00010     |       | 0.00000   | 0.00030      | 0.00000        | 0.000             | 17.36      |  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.15   | Call       | 1,981.10000 |       | 1.98110   | 2,005.90000  | 2.00590        | 1,981.100         | 15.93      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.15   | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             | 15.93      |  | 0.00           | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future |        |            | 9.23980     |       | 9.23980   | 9.26510      | 9.26510        |                   | 13.06      |  | 325,222,480.40 | 35,198           | 113,722.00    |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 10.85  | Call       | 24.63750    |       | 0.02464   | 26.30460     | 0.02630        | 24.638            | 19.60      |  | 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 | 10.85  | Put        | 1,634.83750 |       | 1.63484   | 1,611.20460  | 1.61120        | 1,634.838         | 19.60      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 11.00  | Call       | 21.04340    |       | 0.02104   | 22.47650     | 0.02248        | 21.043            | 20.22      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 11.00  | Put        | 1,781.24340 |       | 1.78124   | 1,757.37650  | 1.75738        | 1,781.243         | 20.22      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.85   | Call       | 91.46200    |       | 0.09146   | 97.28900     | 0.09729        | 91.462            | 15.42      |  | 0.00          | 0                | 500.00        |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.85   | Put        | 701.66200   |       | 0.70166   | 682.18900    | 0.68219        | 701.662           | 15.42      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 10.00  | Call       | 73.09290    |       | 0.07309   | 77.79510     | 0.07780        | 73.093            | 16.05      |  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 10.00  | Put        | 833.29290   |       | 0.83329   | 812.69510    | 0.81270        | 833.293           | 16.05      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 10.25  | Call       | 51.39310    |       | 0.05139   | 54.72380     | 0.05472        | 51.393            | 17.11      |  | 2,762,893.06  | 53,760           | 88,101.00     |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 10.25  | Put        | 1,061.59310 |       | 1.06159   | 1,039.62380  | 1.03962        | 1,061.593         | 17.11      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.35   | Call       | 206.82230   |       | 0.20682   | 218.78840    | 0.21879        | 206.822           | 13.44      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.35   | Put        | 317.02230   |       | 0.31702   | 303.68840    | 0.30369        | 317.022           | 13.44      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.40   | Call       | 190.19920   |       | 0.19020   | 201.38330    | 0.20138        | 190.199           | 13.63      |  | 0.00          | 0                | 300.00        |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.40   | Put        | 350.39920   |       | 0.35040   | 336.28330    | 0.33628        | 350.399           | 13.63      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.70   | Call       | 115.47260   |       | 0.11547   | 122.69730    | 0.12270        | 115.473           | 14.78      |  | 0.00          | 0                | 300.00        |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.70   | Put        | 575.67260   |       | 0.57567   | 557.59730    | 0.55760        | 575.673           | 14.78      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.25   | Call       | 244.43540   |       | 0.24444   | 258.05450    | 0.25805        | 244.435           | 13.06      |  | 10,950,705.92 | 44,800           | 88,101.00     |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.25   | Put        | 254.63540   |       | 0.25464   | 242.95450    | 0.24295        | 254.635           | 13.06      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.28   | Call       | 232.51000   |       | 0.23251   | 245.62370    | 0.24562        | 232.510           | 13.17      |  | 0.00          | 0                | 100.00        |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.28   | Put        | 272.71000   |       | 0.27271   | 260.52370    | 0.26052        | 272.710           | 13.17      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.30   | Call       | 224.86990   |       | 0.22487   | 237.65190    | 0.23765        | 224.870           | 13.25      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.30   | Put        | 285.06990   |       | 0.28507   | 272.55190    | 0.27255        | 285.070           | 13.25      |  | 0.00          | 0                | 300.00        |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.15   | Call       | 292.03510   |       | 0.29204   | 307.58690    | 0.30759        | 292.035           | 12.87      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.15   | Put        | 202.23510   |       | 0.20224   | 192.48690    | 0.19249        | 202.235           | 12.87      |  | 0.00          | 0                | 3,400.00      |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.18   | Call       | 277.06350   |       | 0.27706   | 292.03530    | 0.29204        | 277.063           | 12.92      |  | 0.00          | 0                | 6,000.00      |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.18   | Put        | 217.26350   |       | 0.21726   | 206.93530    | 0.20694        | 217.263           | 12.92      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.20   | Call       | 267.41350   |       | 0.26741   | 281.99950    | 0.28200        | 267.413           | 12.96      |  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.20   | Put        | 227.61350   |       | 0.22761   | 216.89950    | 0.21690        | 227.613           | 12.96      |  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.85   | Call       | 475.37220   |       | 0.47537   | 496.21500    | 0.49621        | 475.372           | 12.29      |  | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.85   | Put        | 85.57220    |       | 0.08557   | 81.11500     | 0.08111        | 85.572            | 12.29      | 0.00       | 0                | 6,000.00      |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.00   | Call       | 376.04440   |       | 0.37604   | 394.40520    | 0.39441        | 376.044           | 12.58      | 0.00       | 0                | 2,500.00      |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.00   | Put        | 136.24440   |       | 0.13624   | 129.30520    | 0.12931        | 136.244           | 12.58      | 0.00       | 0                | 3,400.00      |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.10   | Call       | 318.33240   |       | 0.31833   | 334.84250    | 0.33484        | 318.332           | 12.77      | 0.00       | 0                | 20,000.00     |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 9.10   | Put        | 178.53240   |       | 0.17853   | 169.74250    | 0.16974        | 178.532           | 12.77      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.74   | Call       | 559.92240   |       | 0.55992   | 582.15770    | 0.58216        | 559.922           | 12.27      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.74   | Put        | 60.12240    |       | 0.06012   | 57.05770     | 0.05706        | 60.122            | 12.27      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.75   | Call       | 551.78410   |       | 0.55178   | 573.91290    | 0.57391        | 551.784           | 12.26      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.75   | Put        | 61.98410    |       | 0.06198   | 58.81290     | 0.05881        | 61.984            | 12.26      | 0.00       | 0                | 500.00        |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.76   | Call       | 543.69050   |       | 0.54369   | 565.71040    | 0.56571        | 543.691           | 12.25      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.76   | Put        | 63.89050    |       | 0.06389   | 60.61040     | 0.06061        | 63.891            | 12.25      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.60   | Call       | 678.28470   |       | 0.67828   | 701.76530    | 0.70177        | 678.285           | 12.45      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.60   | Put        | 38.48470    |       | 0.03848   | 36.66530     | 0.03667        | 38.485            | 12.45      | 0.00       | 0                | 10,000.00     |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.68   | Call       | 609.67890   |       | 0.60968   | 632.50210    | 0.63250        | 609.679           | 12.35      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.68   | Put        | 49.87890    |       | 0.04988   | 47.40210     | 0.04740        | 49.879            | 12.35      | 0.00       | 0                | 145.00        |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.70   | Call       | 592.92240   |       | 0.59292   | 615.55870    | 0.61556        | 592.922           | 12.32      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.70   | Put        | 53.12240    |       | 0.05312   | 50.45870     | 0.05046        | 53.122            | 12.32      | 0.00       | 0                | 20,201.00     |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 7.20   | Call       | 2,040.31140 |       | 2.04031   | 2,065.61780  | 2.06562        | 2,040.311         | 17.07      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 7.20   | Put        | 0.51140     |       | 0.00051   | 0.51780      | 0.00052        | 0.511             | 17.07      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.50   | Call       | 767.16670   |       | 0.76717   | 791.28270    | 0.79128        | 767.167           | 12.57      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.50   | Put        | 27.36670    |       | 0.02737   | 26.18270     | 0.02618        | 27.367            | 12.57      | 0.00       | 0                | 1,000.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future |        |            | 9.35640     |       | 9.35640   | 9.38170      | 9.38170        |                   | 13.85      | 102,920.40 | 11               | 38,107.00     |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.90   | Call       | 214.55660   |       | 0.21456   | 224.22410    | 0.22422        | 214.557           | 15.56      | 0.00       | 0                | 200.00        |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.90   | Put        | 758.15660   |       | 0.75816   | 742.52410    | 0.74252        | 758.157           | 15.56      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 10.20  | Call       | 161.48650   |       | 0.16149   | 168.95760    | 0.16896        | 161.486           | 16.53      | 0.00       | 0                | 500.00        |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 10.20  | Put        | 1,005.08650 |       | 1.00509   | 987.25760    | 0.98726        | 1,005.086         | 16.53      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 11.00  | Call       | 82.93280    |       | 0.08293   | 86.72720     | 0.08673        | 82.933            | 19.03      | 0.00       | 0                | 0.00          |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 11.00  | Put        | 1,726.53280 |       | 1.72653   | 1,705.02720  | 1.70503        | 1,726.533         | 19.03      | 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 16/09/2013 | Foreign Exchange Future | 9.65  | Call  | 276.05760   | 0.27606      | 288.14910      | 0.28815           | 276.058    | 14.78 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.65  | Put   | 569.65760   | 0.56966      | 556.44910      | 0.55645           | 569.658    | 14.78 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.66  | Call  | 273.22560   | 0.27323      | 285.20670      | 0.28521           | 273.226    | 14.81 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.66  | Put   | 576.82560   | 0.57683      | 563.50670      | 0.56351           | 576.826    | 14.81 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.85  | Call  | 225.36840   | 0.22537      | 235.45580      | 0.23546           | 225.368    | 15.40 | 0.00             | 0             | 200.00    |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.85  | Put   | 718.96840   | 0.71897      | 703.75580      | 0.70376           | 718.968    | 15.40 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.35  | Call  | 377.87370   | 0.37787      | 393.46970      | 0.39347           | 377.874    | 13.85 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.35  | Put   | 371.47370   | 0.37147      | 361.76970      | 0.36177           | 371.474    | 13.85 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.40  | Call  | 358.44770   | 0.35845      | 373.43550      | 0.37344           | 358.448    | 14.00 | 0.00             | 0             | 200.00    |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.40  | Put   | 402.04770   | 0.40205      | 391.73550      | 0.39174           | 402.048    | 14.00 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.64  | Call  | 278.92500   | 0.27892      | 291.12490      | 0.29112           | 278.925    | 14.75 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.64  | Put   | 562.52500   | 0.56252      | 549.42490      | 0.54942           | 562.525    | 14.75 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 8.50  | Call  | 922.78000   | 0.92278      | 947.09190      | 0.94709           | 922.780    | 12.92 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 8.50  | Put   | 66.38000    | 0.06638      | 65.39190       | 0.06539           | 66.380     | 12.92 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 8.75  | Call  | 722.32560   | 0.72233      | 745.01120      | 0.74501           | 722.326    | 12.82 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 8.75  | Put   | 115.92560   | 0.11593      | 113.31120      | 0.11331           | 115.926    | 12.82 | 0.00             | 0             | 500.00    |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.30  | Call  | 399.26670   | 0.39927      | 415.53000      | 0.41553           | 399.267    | 13.73 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 9.30  | Put   | 342.86670   | 0.34287      | 333.83000      | 0.33383           | 342.867    | 13.73 | 0.00             | 0             | 200.00    |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 7.30  | Call  | 2,061.70150 | 2.06170      | 2,087.07300    | 2.08707           | 2,061.701  | 15.89 | 0.00             | 0             | 0.00      |
| \$ / R           | On 16/09/2013 | Foreign Exchange Future | 7.30  | Put   | 5.30150     | 0.00530      | 5.37300        | 0.00537           | 5.301      | 15.89 | 0.00             | 0             | 0.00      |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future |       |       | 9.46530     | 9.46530      | 9.49060        | 9.49060           |            | 14.47 | 179,840.70       | 19            | 12,657.00 |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 11.00 | Call  | 160.42190   | 0.16042      | 167.11080      | 0.16711           | 160.422    | 18.62 | 0.00             | 0             | 100.00    |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 11.00 | Put   | 1,695.12190 | 1.69512      | 1,676.51080    | 1.67651           | 1,695.122  | 18.62 | 0.00             | 0             | 0.00      |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.20  | Call  | 596.09360   | 0.59609      | 615.29190      | 0.61529           | 596.094    | 13.84 | 0.00             | 0             | 100.00    |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.20  | Put   | 330.79360   | 0.33079      | 324.69190      | 0.32469           | 330.794    | 13.84 | 0.00             | 0             | 0.00      |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.69  | Call  | 400.65960   | 0.40066      | 415.82100      | 0.41582           | 400.660    | 15.10 | 0.00             | 0             | 750.00    |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.69  | Put   | 625.35960   | 0.62536      | 615.22100      | 0.61522           | 625.360    | 15.10 | 0.00             | 0             | 0.00      |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.27 | Call  | 259.46410   | 0.25946      | 269.92170      | 0.26992           | 259.464    | 16.68 | 0.00             | 0             | 750.00    |

| 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 | 10.27  | Put        | 1,064.16410 |       | 1.06416   | 1,049.32170  | 1.04932        | 1,064.164         | 16.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.98   | Call       | 716.26960   |       | 0.71627   | 739.77010    | 0.73977        | 716.270           | 13.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.98   | Put        | 228.86960   |       | 0.22887   | 227.07010    | 0.22707        | 228.870           | 13.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.00   | Call       | 702.17830   |       | 0.70218   | 725.64820    | 0.72565        | 702.178           | 13.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.00   | Put        | 236.87830   |       | 0.23688   | 235.04820    | 0.23505        | 236.878           | 13.34      | 0.00  | 0                | 750.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.03   | Call       | 686.37500   |       | 0.68638   | 708.07630    | 0.70808        | 686.375           | 13.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.03   | Put        | 248.97500   |       | 0.24898   | 245.37630    | 0.24538        | 248.975           | 13.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.75   | Call       | 871.74760   |       | 0.87175   | 895.49710    | 0.89550        | 871.748           | 13.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.75   | Put        | 156.44760   |       | 0.15645   | 154.89710    | 0.15490        | 156.448           | 13.24      | 0.00  | 0                | 750.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.90   | Call       | 767.34140   |       | 0.76734   | 790.94040    | 0.79094        | 767.341           | 13.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.90   | Put        | 202.04140   |       | 0.20204   | 200.34040    | 0.20034        | 202.041           | 13.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.93   | Call       | 748.79710   |       | 0.74880   | 772.36510    | 0.77237        | 748.797           | 13.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.93   | Put        | 211.39710   |       | 0.21140   | 209.66510    | 0.20967        | 211.397           | 13.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 7.40   | Call       | 2,079.96820 |       | 2.07997   | 2,105.50180  | 2.10550        | 2,079.968         | 15.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 7.40   | Put        | 14.66820    |       | 0.01467   | 14.90180     | 0.01490        | 14.668            | 15.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.00   | Call       | 1,508.10890 |       | 1.50811   | 1,533.84610  | 1.53385        | 1,508.109         | 14.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.00   | Put        | 42.80890    |       | 0.04281   | 43.24610     | 0.04325        | 42.809            | 14.10      | 0.00  | 0                | 100.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future |        |            | 9.70540     |       | 9.70540   | 9.73100      | 9.73100        |                   | 15.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.55   | Call       | 1,419.87080 |       | 1.41987   | 1,441.59700  | 1.44160        | 1,419.871         | 14.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.55   | Put        | 264.47080   |       | 0.26447   | 260.59700    | 0.26060        | 264.471           | 14.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.60   | Call       | 837.93260   |       | 0.83793   | 854.35910    | 0.85436        | 837.933           | 15.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.60   | Put        | 732.53260   |       | 0.73253   | 723.35910    | 0.72336        | 732.533           | 15.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.00   | Call       | 1,852.92180 |       | 1.85292   | 1,876.23010  | 1.87623        | 1,852.922         | 14.76      | 0.00  | 0                | 200.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.00   | Put        | 147.52180   |       | 0.14752   | 145.23010    | 0.14523        | 147.522           | 14.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.45   | Call       | 1,494.77310 |       | 1.49477   | 1,516.82930  | 1.51683        | 1,494.773         | 14.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.45   | Put        | 239.37310   |       | 0.23937   | 235.82930    | 0.23583        | 239.373           | 14.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.50   | Call       | 1,457.09680 |       | 1.45710   | 1,478.98850  | 1.47899        | 1,457.097         | 14.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.50   | Put        | 251.69680   |       | 0.25170   | 247.98850    | 0.24799        | 251.697           | 14.43      | 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 14/12/2015 | Foreign Exchange Future |        |            | 10.49130     |       | 10.49130  | 10.52390     | 10.52390       |                   | 17.01      |  | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.15   | Call       | 1,798.14530  |       | 1.79815   | 1,824.75350  | 1.82475        | 1,798.145         | 15.18      |  | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.15   | Put        | 456.84530    |       | 0.45685   | 450.85350    | 0.45085        | 456.845           | 15.18      |  | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.20   | Call       | 1,766.70340  |       | 1.76670   | 1,793.59730  | 1.79360        | 1,766.703         | 15.21      |  | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.20   | Put        | 475.40340    |       | 0.47540   | 469.69730    | 0.46970        | 475.403           | 15.21      |  | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.25   | Call       | 1,735.69200  |       | 1.73569   | 1,762.89470  | 1.76289        | 1,735.692         | 15.23      |  | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.25   | Put        | 494.39200    |       | 0.49439   | 488.99470    | 0.48899        | 494.392           | 15.23      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future |        |            | 9.13110      |       | 9.13110   | 9.15590      | 9.15590        |                   | 11.81      |  | 136,966.50 | 15               | 352.00        |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.69   | Call       | 44,244.26560 |       | 0.44244   | 46,733.57960 | 0.46734        | 44,244.266        | 14.22      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.69   | Put        | 134.26560    |       | 0.00134   | 143.57960    | 0.00144        | 134.266           | 14.22      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.74   | Call       | 39,338.19320 |       | 0.39338   | 41,829.57680 | 0.41830        | 39,338.193        | 13.93      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.74   | Put        | 228.19320    |       | 0.00228   | 239.57680    | 0.00240        | 228.193           | 13.93      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.75   | Call       | 38,363.23860 |       | 0.38363   | 40,855.77050 | 0.40856        | 38,363.239        | 13.87      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.75   | Put        | 253.23860    |       | 0.00253   | 265.77050    | 0.00266        | 253.239           | 13.87      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.76   | Call       | 37,390.84260 |       | 0.37391   | 39,884.58190 | 0.39885        | 37,390.843        | 13.81      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.76   | Put        | 280.84260    |       | 0.00281   | 294.58190    | 0.00295        | 280.843           | 13.81      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 9.02   | Call       | 14,211.42010 |       | 0.14211   | 16,643.65480 | 0.16644        | 14,211.420        | 12.28      |  | 0.00       | 0                | 97.00         |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 9.02   | Put        | 3,101.42010  |       | 0.03101   | 3,053.65480  | 0.03054        | 3,101.420         | 12.28      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future |        |            | 9.23980      |       | 9.23980   | 9.26510      | 9.26510        |                   | 13.06      |  | 0.00       | 0                | 1,007.00      |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.75   | Call       | 55,178.40720 |       | 0.55178   | 57,391.28920 | 0.57391        | 55,178.407        | 12.26      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.75   | Put        | 6,198.40720  |       | 0.06198   | 5,881.28920  | 0.05881        | 6,198.407         | 12.26      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.76   | Call       | 54,369.04640 |       | 0.54369   | 56,571.04170 | 0.56571        | 54,369.046        | 12.25      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.76   | Put        | 6,389.04640  |       | 0.06389   | 6,061.04170  | 0.06061        | 6,389.046         | 12.25      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.74   | Call       | 55,992.23940 |       | 0.55992   | 58,215.77000 | 0.58216        | 55,992.239        | 12.27      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.74   | Put        | 6,012.23940  |       | 0.06012   | 5,705.77000  | 0.05706        | 6,012.239         | 12.27      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 16/09/2013 | Foreign Exchange Future |        |            | 9.35640      |       | 9.35640   | 9.38170      | 9.38170        |                   | 13.85      |  | 0.00       | 0                | 2.00          |
| \$ / R MAXI      | On 16/09/2013 | Foreign Exchange Future | 8.90   | Call       | 61,298.51550 |       | 0.61299   | 63,430.29060 | 0.63430        | 61,298.515        | 12.76      |  | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 16/09/2013 | Foreign Exchange Future | 8.90   | Put        | 15,658.51550 |       | 0.15659   | 15,260.29060 | 0.15260        | 15,658.516        | 12.76      |  | 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 16/09/2013 | Foreign Exchange Future | 8.91   | Call       | 60,665.39720 |          | 0.60665   | 62,786.10270 | 0.62786        | 60,665.397        | 12.78      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 16/09/2013 | Foreign Exchange Future | 8.91   | Put        | 16,025.39720 |          | 0.16025   | 15,616.10270 | 0.15616        | 16,025.397        | 12.78      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 16/09/2013 | Foreign Exchange Future | 8.89   | Call       | 61,999.37860 |          | 0.61999   | 64,141.08750 | 0.64141        | 61,999.379        | 12.76      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 16/09/2013 | Foreign Exchange Future | 8.89   | Put        | 15,359.37860 |          | 0.15359   | 14,971.08750 | 0.14971        | 15,359.379        | 12.76      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future |        |            |              | 13.63560 | 13.63560  | 13.78440     | 13.78440       |                   | 9.94       |  | 31,798,219.20 | 2,332            | 9,779.00      |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.34  | Call       | 316.86160    |          | 0.31686   | 456.03220    | 0.45603        | 316.862           | 12.60      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.34  | Put        | 21.26160     |          | 0.02126   | 11.63220     | 0.01163        | 21.262            | 12.60      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.35  | Call       | 307.93870    |          | 0.30794   | 446.56620    | 0.44657        | 307.939           | 12.52      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.35  | Put        | 22.33870     |          | 0.02234   | 12.16620     | 0.01217        | 22.339            | 12.52      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.36  | Call       | 299.07160    |          | 0.29907   | 437.12650    | 0.43713        | 299.072           | 12.43      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.36  | Put        | 23.47160     |          | 0.02347   | 12.72650     | 0.01273        | 23.472            | 12.43      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 14.40  | Call       | 3.26410      |          | 0.00326   | 7.36350      | 0.00736        | 3.264             | 16.49      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 14.40  | Put        | 767.66410    |          | 0.76766   | 622.96350    | 0.62296        | 767.664           | 16.49      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.53  | Call       | 160.06340    |          | 0.16006   | 282.29180    | 0.28229        | 160.063           | 10.97      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.53  | Put        | 54.46340     |          | 0.05446   | 27.89180     | 0.02789        | 54.463            | 10.97      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.70  | Call       | 64.93110     |          | 0.06493   | 146.65920    | 0.14666        | 64.931            | 10.37      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.70  | Put        | 129.33110    |          | 0.12933   | 62.25920     | 0.06226        | 129.331           | 10.37      |  | 0.00          | 0                | 200.00        |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.90  | Call       | 24.95740     |          | 0.02496   | 58.80380     | 0.05880        | 24.957            | 12.12      |  | 0.00          | 0                | 200.00        |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.90  | Put        | 289.35740    |          | 0.28936   | 174.40380    | 0.17440        | 289.357           | 12.12      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future |        |            |              | 13.79110 | 13.79110  | 13.94200     | 13.94200       |                   | 10.96      |  | 7,695,433.80  | 558              | 3,434.00      |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.80  | Call       | 77.03110     |          | 0.07703   | 99.12270     | 0.09912        | 77.031            | 13.23      |  | 0.00          | 0                | 200.00        |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.80  | Put        | 1,085.93110  |          | 1.08593   | 957.12270    | 0.95712        | 1,085.931         | 13.23      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 15.30  | Call       | 37.06390     |          | 0.03706   | 44.76500     | 0.04476        | 37.064            | 14.09      |  | 0.00          | 0                | 200.00        |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 15.30  | Put        | 1,545.96390  |          | 1.54596   | 1,402.76500  | 1.40276        | 1,545.964         | 14.09      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.34  | Call       | 150.17810    |          | 0.15018   | 187.98250    | 0.18798        | 150.178           | 12.39      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.34  | Put        | 699.07810    |          | 0.69908   | 585.98250    | 0.58598        | 699.078           | 12.39      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.40  | Call       | 138.83080    |          | 0.13883   | 173.58280    | 0.17358        | 138.831           | 12.54      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.40  | Put        | 747.73080    |          | 0.74773   | 631.58280    | 0.63158        | 747.731           | 12.54      |  | 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 | 14.65  | Call       | 97.04400    |       | 0.09704   | 124.89500    | 0.12489        | 97.044            | 13.02      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.65  | Put        | 955.94400   |       | 0.95594   | 832.89500    | 0.83290        | 955.944           | 13.02      | 0.00  | 0                | 200.00        |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.79  | Call       | 312.43270   |       | 0.31243   | 392.59410    | 0.39259        | 312.433           | 10.94      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.79  | Put        | 311.33270   |       | 0.31133   | 240.59410    | 0.24059        | 311.333           | 10.94      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.80  | Call       | 308.05870   |       | 0.30806   | 387.37260    | 0.38737        | 308.059           | 10.96      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.80  | Put        | 316.95870   |       | 0.31696   | 245.37260    | 0.24537        | 316.959           | 10.96      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.81  | Call       | 303.99510   |       | 0.30400   | 382.20410    | 0.38220        | 303.995           | 10.99      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.81  | Put        | 322.89510   |       | 0.32290   | 250.20410    | 0.25020        | 322.895           | 10.99      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 12.00  | Call       | 1,803.94710 |       | 1.80395   | 1,953.51090  | 1.95351        | 1,803.947         | 14.65      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 12.00  | Put        | 12.84710    |       | 0.01285   | 11.51090     | 0.01151        | 12.847            | 14.65      | 0.00  | 0                | 699.00        |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.00  | Call       | 838.69680   |       | 0.83870   | 985.31540    | 0.98532        | 838.697           | 10.25      | 0.00  | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.00  | Put        | 47.59680    |       | 0.04760   | 43.31540     | 0.04332        | 47.597            | 10.25      | 0.00  | 0                | 699.00        |
| £ / R            | On 16/09/2013 | Foreign Exchange Future |        |            | 13.96040    |       | 13.96040  | 14.11330     | 14.11330       |                   | 12.24      | 0.00  | 0                | 700.00        |
| £ / R            | On 16/09/2013 | Foreign Exchange Future | 14.75  | Call       | 264.59210   |       | 0.26459   | 304.00130    | 0.30400        | 264.592           | 13.86      | 0.00  | 0                | 0.00          |
| £ / R            | On 16/09/2013 | Foreign Exchange Future | 14.75  | Put        | 1,054.19210 |       | 1.05419   | 940.70130    | 0.94070        | 1,054.192         | 13.86      | 0.00  | 0                | 0.00          |
| £ / R            | On 16/09/2013 | Foreign Exchange Future | 14.76  | Call       | 262.52900   |       | 0.26253   | 301.65850    | 0.30166        | 262.529           | 13.88      | 0.00  | 0                | 0.00          |
| £ / R            | On 16/09/2013 | Foreign Exchange Future | 14.76  | Put        | 1,062.12900 |       | 1.06213   | 948.35850    | 0.94836        | 1,062.129         | 13.88      | 0.00  | 0                | 0.00          |
| £ / R            | On 16/09/2013 | Foreign Exchange Future | 14.74  | Call       | 266.67700   |       | 0.26668   | 306.36450    | 0.30636        | 266.677           | 13.84      | 0.00  | 0                | 0.00          |
| £ / R            | On 16/09/2013 | Foreign Exchange Future | 14.74  | Put        | 1,046.27700 |       | 1.04628   | 933.06450    | 0.93306        | 1,046.277         | 13.84      | 0.00  | 0                | 0.00          |
| £ / R            | On 13/12/2013 | Foreign Exchange Future |        |            | 14.12090    |       | 14.12090  | 14.27570     | 14.27570       |                   | 12.28      | 0.00  | 0                | 71.00         |
| £ / R            | On 13/12/2013 | Foreign Exchange Future | 14.90  | Call       | 374.99140   |       | 0.37499   | 419.27490    | 0.41927        | 374.991           | 13.74      | 0.00  | 0                | 0.00          |
| £ / R            | On 13/12/2013 | Foreign Exchange Future | 14.90  | Put        | 1,154.09140 |       | 1.15409   | 1,043.57490  | 1.04357        | 1,154.091         | 13.74      | 0.00  | 0                | 0.00          |
| £ / R            | On 13/12/2013 | Foreign Exchange Future | 14.91  | Call       | 372.77440   |       | 0.37277   | 416.75690    | 0.41676        | 372.774           | 13.76      | 0.00  | 0                | 0.00          |
| £ / R            | On 13/12/2013 | Foreign Exchange Future | 14.91  | Put        | 1,161.87440 |       | 1.16187   | 1,051.05690  | 1.05106        | 1,161.874         | 13.76      | 0.00  | 0                | 0.00          |
| £ / R            | On 13/12/2013 | Foreign Exchange Future | 14.89  | Call       | 377.22460   |       | 0.37722   | 421.81090    | 0.42181        | 377.225           | 13.73      | 0.00  | 0                | 0.00          |
| £ / R            | On 13/12/2013 | Foreign Exchange Future | 14.89  | Put        | 1,146.32460 |       | 1.14632   | 1,036.11090  | 1.03611        | 1,146.325         | 13.73      | 0.00  | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future |        |            | 0.09500     |       | 0.09500   | 0.09700      | 0.09700        |                   | 16.20      | 0.00  | 0                | 24,041.00     |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.09   | Call       | 502.32300   |       | 0.00502   | 700.94570    | 0.00701        | 502.323           | 16.57      | 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 | 0.09   | Put        | 2.32300     |       | 0.00002   | 0.94570      | 0.00001        | 2.323             | 16.57      |  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.10   | Call       | 2.79200     |       | 0.00003   | 17.73160     | 0.00018        | 2.792             | 16.20      |  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.10   | Put        | 502.79200   |       | 0.00503   | 317.73160    | 0.00318        | 502.792           | 16.20      |  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.11   | Call       | 0.01380     |       | 0.00000   | 0.17450      | 0.00000        | 0.014             | 24.35      |  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.11   | Put        | 1,500.01380 |       | 0.01500   | 1,300.17450  | 0.01300        | 1,500.014         | 24.35      |  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future |        |            | 0.09620     |       | 0.09620   | 0.09820      | 0.09820        |                   | 19.06      |  | 2,405.00      | 25               | 13,593.00     |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future | 0.09   | Call       | 743.32700   |       | 0.00743   | 906.37620    | 0.00906        | 743.327           | 18.16      |  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future | 0.09   | Put        | 123.32700   |       | 0.00123   | 86.37620     | 0.00086        | 123.327           | 18.16      |  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future | 0.10   | Call       | 225.63460   |       | 0.00226   | 302.93260    | 0.00303        | 225.635           | 19.06      |  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future | 0.10   | Put        | 605.63460   |       | 0.00606   | 482.93260    | 0.00483        | 605.635           | 19.06      |  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future | 0.11   | Call       | 60.22110    |       | 0.00060   | 86.02770     | 0.00086        | 60.221            | 21.15      |  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 14/06/2013 | Foreign Exchange Future | 0.11   | Put        | 1,440.22110 |       | 0.01440   | 1,266.02770  | 0.01266        | 1,440.221         | 21.15      |  | 0.00          | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future |        |            | 11.85080    |       | 11.85080  | 11.99470     | 11.99470       |                   | 12.28      |  | 18,676,860.80 | 1,576            | 32,167.00     |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 11.00  | Call       | 851.23040   |       | 0.85123   | 994.89820    | 0.99490        | 851.230           | 17.12      |  | 0.00          | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 11.00  | Put        | 0.43040     |       | 0.00043   | 0.19820      | 0.00020        | 0.430             | 17.12      |  | 0.00          | 0                | 1,250.00      |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 11.01  | Call       | 841.26350   |       | 0.84126   | 984.91340    | 0.98491        | 841.264           | 17.06      |  | 0.00          | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 11.01  | Put        | 0.46350     |       | 0.00046   | 0.21340      | 0.00021        | 0.464             | 17.06      |  | 0.00          | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 12.64  | Call       | 1.67410     |       | 0.00167   | 3.88270      | 0.00388        | 1.674             | 17.59      |  | 0.00          | 0                | 27,600.00     |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 12.64  | Put        | 790.87410   |       | 0.79087   | 649.18270    | 0.64918        | 790.874           | 17.59      |  | 0.00          | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 10.97  | Call       | 881.14450   |       | 0.88114   | 1,024.85880  | 1.02486        | 881.144           | 17.28      |  | 0.00          | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 10.97  | Put        | 0.34450     |       | 0.00034   | 0.15880      | 0.00016        | 0.345             | 17.28      |  | 0.00          | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 10.99  | Call       | 861.19970   |       | 0.86120   | 1,004.88410  | 1.00488        | 861.200           | 17.17      |  | 0.00          | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 10.99  | Put        | 0.39970     |       | 0.00040   | 0.18410      | 0.00018        | 0.400             | 17.17      |  | 0.00          | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future |        |            | 11.99910    |       | 11.99910  | 12.14510     | 12.14510       |                   | 13.23      |  | 10,883,183.70 | 907              | 38,454.00     |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.40  | Call       | 689.90470   |       | 0.68990   | 809.21130    | 0.80921        | 689.905           | 12.40      |  | 0.00          | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.40  | Put        | 90.80470    |       | 0.09080   | 64.11130     | 0.06411        | 90.805            | 12.40      |  | 0.00          | 0                | 300.00        |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.80  | Call       | 427.93820   |       | 0.42794   | 515.28920    | 0.51529        | 427.938           | 12.95      |  | 0.00          | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.80  | Put        | 228.83820   |       | 0.22884   | 170.18920    | 0.17019        | 228.838           | 12.95      |  | 0.00          | 0                | 600.00        |

| 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 | 12.50  | Call       | 168.74590   |       | 0.16875   | 205.98260    | 0.20598        | 168.746           | 14.46      | 0.00  | 0                | 600.00        |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 12.50  | Put        | 669.64590   |       | 0.66965   | 560.88260    | 0.56088        | 669.646           | 14.46      | 0.00  | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.24  | Call       | 819.89050   |       | 0.81989   | 946.75750    | 0.94676        | 819.891           | 12.44      | 0.00  | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.24  | Put        | 60.79050    |       | 0.06079   | 41.65750     | 0.04166        | 60.791            | 12.44      | 0.00  | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.25  | Call       | 811.50220   |       | 0.81150   | 937.94300    | 0.93794        | 811.502           | 12.44      | 0.00  | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.25  | Put        | 62.40220    |       | 0.06240   | 42.84300     | 0.04284        | 62.402            | 12.44      | 0.00  | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.26  | Call       | 803.14570   |       | 0.80315   | 929.15560    | 0.92916        | 803.146           | 12.44      | 0.00  | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.26  | Put        | 64.04570    |       | 0.06405   | 44.05560     | 0.04406        | 64.046            | 12.44      | 0.00  | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future |        |            | 12.15880    |       | 12.15880  | 12.30610     | 12.30610       |                   | 13.61      | 0.00  | 0                | 14,470.00     |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.25  | Call       | 443.44780   |       | 0.44345   | 503.78980    | 0.50379        | 443.448           | 13.82      | 0.00  | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.25  | Put        | 534.64780   |       | 0.53465   | 447.68980    | 0.44769        | 534.648           | 13.82      | 0.00  | 0                | 200.00        |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.35  | Call       | 407.21770   |       | 0.40722   | 461.54930    | 0.46155        | 407.218           | 14.02      | 0.00  | 0                | 200.00        |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.35  | Put        | 598.41770   |       | 0.59842   | 505.44930    | 0.50545        | 598.418           | 14.02      | 0.00  | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.85  | Call       | 267.53040   |       | 0.26753   | 301.43350    | 0.30143        | 267.530           | 15.07      | 0.00  | 0                | 200.00        |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.85  | Put        | 958.73040   |       | 0.95873   | 845.33350    | 0.84533        | 958.730           | 15.07      | 0.00  | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 11.99  | Call       | 556.50320   |       | 0.55650   | 632.95340    | 0.63295        | 556.503           | 13.38      | 0.00  | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 11.99  | Put        | 387.70320   |       | 0.38770   | 316.85340    | 0.31685        | 387.703           | 13.38      | 0.00  | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.00  | Call       | 551.64120   |       | 0.55164   | 627.53340    | 0.62753        | 551.641           | 13.39      | 0.00  | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.00  | Put        | 392.84120   |       | 0.39284   | 321.43340    | 0.32143        | 392.841           | 13.39      | 0.00  | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.01  | Call       | 546.81160   |       | 0.54681   | 622.14700    | 0.62215        | 546.812           | 13.41      | 0.00  | 0                | 0.00          |
| € / R            | On 16/09/2013 | Foreign Exchange Future | 12.01  | Put        | 398.01160   |       | 0.39801   | 326.04700    | 0.32605        | 398.012           | 13.41      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future |        |            | 12.30940    |       | 12.30940  | 12.45760     | 12.45760       |                   | 14.04      | 0.00  | 0                | 504.00        |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.20  | Call       | 1,263.25000 |       | 1.26325   | 1,379.96030  | 1.37996        | 1,263.250         | 13.05      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.20  | Put        | 153.85000   |       | 0.15385   | 122.36030    | 0.12236        | 153.850           | 13.05      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.44  | Call       | 1,082.68830 |       | 1.08269   | 1,190.44690  | 1.19045        | 1,082.688         | 13.10      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.44  | Put        | 216.28830   |       | 0.21629   | 175.84690    | 0.17585        | 216.288           | 13.10      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.49  | Call       | 1,047.42740 |       | 1.04743   | 1,153.23550  | 1.15324        | 1,047.427         | 13.11      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.49  | Put        | 231.02740   |       | 0.23103   | 188.63550    | 0.18864        | 231.027           | 13.11      | 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 | 11.54  | Call       | 1,012.83680 |       | 1.01284   | 1,116.65910  | 1.11666        | 1,012.837         | 13.12      |  | 0.00          | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.54  | Put        | 246.43680   |       | 0.24644   | 202.05910    | 0.20206        | 246.437           | 13.12      |  | 0.00          | 0                | 0.00          |
| 2025             | On 02/05/2013 | Bond Future             |        |            | 113.81303   |       | 113.81303 | 114.05525    | 114.05525      |                   |            |  | 0.00          | 0                | 0.00          |
| 2025             | On 02/05/2013 | Bond Future             | 113.41 | Call       | 399.36000   |       | 0.39936   | 641.58000    | 0.64158        | 399.360           |            |  | 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             |        |            | 113.20678   |       | 113.20678 | 113.20506    | 113.20506      |                   |            |  | 1,018,861.02  | 9                | 9.00          |
| 2038             | On 02/05/2013 | Bond Future             | 111.60 | Call       | 1,602.30000 |       | 1.60230   | 1,600.58000  | 1.60058        | 1,602.300         |            |  | 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             |        |            | 119.37720   |       | 119.37720 | 119.82822    | 119.82822      |                   |            |  | 0.00          | 0                | 122.00        |
| 2050             | On 02/05/2013 | Bond Future             | 117.60 | Call       | 1,779.38000 |       | 1.77938   | 2,230.40000  | 2.23040        | 1,779.380         |            |  | 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            |        |            | 494.02000   |       | 494.02000 | 494.73200    | 494.73200      |                   |            |  | 0.00          | 0                | 12.00         |
| AL7T             | On 01/08/2013 | Index Future            |        |            | 500.48100   |       | 500.48100 | 501.20100    | 501.20100      |                   |            |  | 0.00          | 0                | 0.00          |
| AL7T             | On 07/11/2013 | Index Future            |        |            | 507.61500   |       | 507.61500 | 508.34900    | 508.34900      |                   |            |  | 0.00          | 0                | 0.00          |
| ALBI             | On 02/05/2013 | Index Future            |        |            | 439.85700   |       | 439.85700 | 440.42600    | 440.42600      |                   |            |  | 0.00          | 0                | 1,017.00      |
| ALBI             | On 01/08/2013 | Index Future            |        |            | 445.61000   |       | 445.61000 | 446.18600    | 446.18600      |                   |            |  | 0.00          | 0                | 79.00         |
| ALBI             | On 07/11/2013 | Index Future            |        |            | 451.96200   |       | 451.96200 | 452.54800    | 452.54800      |                   |            |  | 0.00          | 0                | 85.00         |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future |        |            | 9.33820     |       | 9.33820   | 9.40820      | 9.40820        |                   | 8.49       |  | 49,081,579.20 | 5,256            | 22,464.00     |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.51   | Call       | 828.23540   |       | 0.82824   | 898.20000    | 0.89820        | 828.235           | 17.13      |  | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.51   | Put        | 0.03540     |       | 0.00004   | 0.00000      | 0.00000        | 0.035             | 17.13      |  | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.32   | Call       | 1,019.60250 |       | 1.01960   | 1,089.60000  | 1.08960        | 1,019.603         | 17.76      |  | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.32   | Put        | 0.00250     |       | 0.00000   | 0.00000      | 0.00000        | 0.003             | 17.76      |  | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.37   | Call       | 969.60750   |       | 0.96961   | 1,039.60000  | 1.03960        | 969.608           | 18.02      |  | 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 | 8.37   | Put        | 0.00750   |       | 0.00001   | 0.00000      | 0.00000        | 0.008             | 18.02      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.42   | Call       | 919.61680 |       | 0.91962   | 989.60000    | 0.98960        | 919.617           | 18.00      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.42   | Put        | 0.01680   |       | 0.00002   | 0.00000      | 0.00000        | 0.017             | 18.00      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future |        |            | 9.38650   |       | 9.38650   | 9.45730      | 9.45730        |                   | 9.13       | 12,671,775.00 | 1,350            | 13,130.00     |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.76   | Call       | 647.35320 |       | 0.64735   | 713.54960    | 0.71355        | 647.353           | 10.12      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.76   | Put        | 20.85320  |       | 0.02085   | 16.24960     | 0.01625        | 20.853            | 10.12      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.74   | Call       | 666.10880 |       | 0.66611   | 732.61160    | 0.73261        | 666.109           | 10.21      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.74   | Put        | 19.60880  |       | 0.01961   | 15.31160     | 0.01531        | 19.609            | 10.21      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.75   | Call       | 656.72160 |       | 0.65672   | 723.07350    | 0.72307        | 656.722           | 10.16      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.75   | Put        | 20.22160  |       | 0.02022   | 15.77350     | 0.01577        | 20.222            | 10.16      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future |        |            | 9.43920   |       | 9.43920   | 9.51060      | 9.51060        |                   | 10.09      | 7,079,400.00  | 750              | 5,100.00      |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 10.30  | Call       | 79.39180  |       | 0.07939   | 87.15390     | 0.08715        | 79.392            | 12.47      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 10.30  | Put        | 940.19180 |       | 0.94019   | 876.55390    | 0.87655        | 940.192           | 12.47      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.90   | Call       | 616.51870 |       | 0.61652   | 674.18750    | 0.67419        | 616.519           | 9.95       | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.90   | Put        | 77.31870  |       | 0.07732   | 63.58750     | 0.06359        | 77.319            | 9.95       | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.91   | Call       | 608.55510 |       | 0.60856   | 665.96460    | 0.66596        | 608.555           | 9.94       | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.91   | Put        | 79.35510  |       | 0.07936   | 65.36460     | 0.06536        | 79.355            | 9.94       | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 9.30   | Call       | 346.58380 |       | 0.34658   | 389.24700    | 0.38925        | 346.584           | 10.01      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 9.30   | Put        | 207.38380 |       | 0.20738   | 178.64700    | 0.17865        | 207.384           | 10.01      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.80   | Call       | 698.35250 |       | 0.69835   | 758.46080    | 0.75846        | 698.353           | 10.03      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.80   | Put        | 59.15250  |       | 0.05915   | 47.86080     | 0.04786        | 59.153            | 10.03      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.89   | Call       | 624.52380 |       | 0.62452   | 682.45080    | 0.68245        | 624.524           | 9.95       | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.89   | Put        | 75.32380  |       | 0.07532   | 61.85080     | 0.06185        | 75.324            | 9.95       | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/12/2013 | Foreign Exchange Future |        |            | 9.48780   |       | 9.48780   | 9.56080      | 9.56080        |                   | 10.83      | 0.00          | 0                | 1,837.00      |
| AU\$ / R         | On 13/12/2013 | Foreign Exchange Future | 9.48   | Call       | 362.14780 |       | 0.36215   | 399.54210    | 0.39954        | 362.148           | 10.81      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/12/2013 | Foreign Exchange Future | 9.48   | Put        | 354.34780 |       | 0.35435   | 318.74210    | 0.31874        | 354.348           | 10.81      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/12/2013 | Foreign Exchange Future | 9.46   | Call       | 371.40910 |       | 0.37141   | 409.40230    | 0.40940        | 371.409           | 10.80      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/12/2013 | Foreign Exchange Future | 9.46   | Put        | 343.60910 |       | 0.34361   | 308.60230    | 0.30860        | 343.609           | 10.80      | 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   | Call       | 366.75440   |       | 0.36675   | 404.44770    | 0.40445        | 366.754           | 10.81      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 13/12/2013 | Foreign Exchange Future | 9.47   | Put        | 348.95440   |       | 0.34895   | 313.64770    | 0.31365        | 348.954           | 10.81      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future |        |            | 9.92050     |       | 9.92050   | 10.00550     | 10.00550       |                   | 12.79      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.25   | Call       | 2,728.95410 |       | 2.72895   | 2,809.86250  | 2.80986        | 2,728.954         | 12.92      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.25   | Put        | 58.45410    |       | 0.05845   | 54.36250     | 0.05436        | 58.454            | 12.92      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.30   | Call       | 2,682.76600 |       | 2.68277   | 2,763.39730  | 2.76340        | 2,682.766         | 12.88      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.30   | Put        | 62.26600    |       | 0.06227   | 57.89730     | 0.05790        | 62.266            | 12.88      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.35   | Call       | 2,636.77560 |       | 2.63678   | 2,717.11800  | 2.71712        | 2,636.776         | 12.85      | 0.00       | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.35   | Put        | 66.27560    |       | 0.06628   | 61.61800     | 0.06162        | 66.276            | 12.85      | 0.00       | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future |        |            | 8.89800     |       | 8.89800   | 8.89650      | 8.89650        |                   | 9.73       | 0.00       | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.64   | Call       | 263.25950   |       | 0.26326   | 263.18950    | 0.26319        | 263.260           | 11.97      | 0.00       | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.64   | Put        | 5.25950     |       | 0.00526   | 6.68950      | 0.00669        | 5.260             | 11.97      | 0.00       | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.65   | Call       | 253.82140   |       | 0.25382   | 253.85830    | 0.25386        | 253.821           | 11.88      | 0.00       | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.65   | Put        | 5.82140     |       | 0.00582   | 7.35830      | 0.00736        | 5.821             | 11.88      | 0.00       | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.66   | Call       | 244.44030   |       | 0.24444   | 244.58960    | 0.24459        | 244.440           | 11.79      | 0.00       | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.66   | Put        | 6.44030     |       | 0.00644   | 8.08960      | 0.00809        | 6.440             | 11.79      | 0.00       | 0                | 0.00          |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future |        |            | 8.98650     |       | 8.98650   | 8.98500      | 8.98500        |                   | 11.60      | 224,662.50 | 25               | 25.00         |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future | 8.94   | Call       | 240.61860   |       | 0.24062   | 242.50650    | 0.24251        | 240.619           | 11.69      | 0.00       | 0                | 0.00          |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future | 8.94   | Put        | 194.11860   |       | 0.19412   | 197.50650    | 0.19751        | 194.119           | 11.69      | 0.00       | 0                | 0.00          |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future | 8.95   | Call       | 235.85820   |       | 0.23586   | 237.35750    | 0.23736        | 235.858           | 11.71      | 0.00       | 0                | 0.00          |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future | 8.95   | Put        | 199.35820   |       | 0.19936   | 202.35750    | 0.20236        | 199.358           | 11.71      | 0.00       | 0                | 0.00          |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future | 8.96   | Call       | 231.17100   |       | 0.23117   | 232.27940    | 0.23228        | 231.171           | 11.74      | 0.00       | 0                | 0.00          |
| CAD/ R           | On 14/06/2013 | Foreign Exchange Future | 8.96   | Put        | 204.67100   |       | 0.20467   | 207.27940    | 0.20728        | 204.671           | 11.74      | 0.00       | 0                | 0.00          |
| CF CANDO CACE    | On 18/03/2013 | Can-Do Future           |        |            | 0.15730     |       | 0.15730   | 0.17950      | 0.17950        |                   |            | 0.00       | 0                | 4,500.00      |
| CF CANDO CACI    | On 18/03/2013 | Can-Do Future           |        |            | 0.04560     |       | 0.04560   | 0.05830      | 0.05830        |                   |            | 0.00       | 0                | 37,000.00     |
| CF CANDO CACN    | On 18/03/2013 | Can-Do Future           |        |            | 0.12660     |       | 0.12660   | -0.12070     | -0.12070       |                   |            | 0.00       | 0                | 16,000.00     |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CF CANDO CACO    | On 18/03/2013 | Can-Do Future           |        |            | 0.15100   |       | 0.15100   | -0.15820     | -0.15820       |                   |            | 0.00  | 0                | 7,500.00      |
| CF CANDO CACQ    | On 18/03/2013 | Can-Do Future           |        |            | 0.15090   |       | 0.15090   | 0.16890      | 0.16890        |                   |            | 0.00  | 0                | 64,000.00     |
| CF CANDO CACR    | On 18/03/2013 | Can-Do Future           |        |            | 0.08780   |       | 0.08780   | 0.10390      | 0.10390        |                   |            | 0.00  | 0                | 65,200.00     |
| CF CANDO CACV    | On 14/06/2013 | Can-Do Future           |        |            | 0.12710   |       | 0.12710   | 0.13040      | 0.13040        |                   |            | 0.00  | 0                | 5,000.00      |
| CF CANDO CACY    | On 02/04/2013 | Can-Do Future           |        |            | 32.77910  |       | 32.77910  | 30.52480     | 30.52480       |                   |            | 0.00  | 0                | 15,000.00     |
| CF CANDO CACZ    | On 14/06/2013 | Can-Do Future           |        |            | 91.06720  |       | 91.06720  | 96.63280     | 96.63280       |                   |            | 0.00  | 0                | 5,000.00      |
| CF CANDO CADA    | On 04/04/2013 | Can-Do Future           |        |            | 0.03680   |       | 0.03680   | 0.03950      | 0.03950        |                   |            | 0.00  | 0                | 30,000.00     |
| CF CANDO CADB    | On 09/04/2013 | Can-Do Future           |        |            | 0.03730   |       | 0.03730   | 0.04930      | 0.04930        |                   |            | 0.00  | 50,000           | 50,000.00     |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future |        |            | 9.58300   |       | 9.58300   | 9.72440      | 9.72440        |                   | 12.86      | 0.00  | 0                | 50.00         |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.14   | Call       | 447.00810 |       | 0.44701   | 585.77520    | 0.58578        | 447.008           | 16.28      | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.14   | Put        | 4.00810   |       | 0.00401   | 1.37520      | 0.00138        | 4.008             | 16.28      | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.15   | Call       | 437.32800 |       | 0.43733   | 575.89830    | 0.57590        | 437.328           | 16.20      | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.15   | Put        | 4.32800   |       | 0.00433   | 1.49830      | 0.00150        | 4.328             | 16.20      | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.16   | Call       | 427.67230 |       | 0.42767   | 566.03160    | 0.56603        | 427.672           | 16.13      | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.16   | Put        | 4.67230   |       | 0.00467   | 1.63160      | 0.00163        | 4.672             | 16.13      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future |        |            | 9.70640   |       | 9.70640   | 9.85030      | 9.85030        |                   | 13.34      | 0.00  | 0                | 50.00         |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future | 9.54   | Call       | 351.98330 |       | 0.35198   | 423.02030    | 0.42302        | 351.983           | 13.09      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future | 9.54   | Put        | 185.58330 |       | 0.18558   | 112.72030    | 0.11272        | 185.583           | 13.09      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future | 9.55   | Call       | 346.43650 |       | 0.34644   | 416.45100    | 0.41645        | 346.437           | 13.11      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future | 9.55   | Put        | 190.03650 |       | 0.19004   | 116.15100    | 0.11615        | 190.037           | 13.11      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future | 9.56   | Call       | 340.95050 |       | 0.34095   | 409.94630    | 0.40995        | 340.951           | 13.12      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/06/2013 | Foreign Exchange Future | 9.56   | Put        | 194.55050 |       | 0.19455   | 119.64630    | 0.11965        | 194.550           | 13.12      | 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 |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DACA             | On 11/03/2013 | Any day expiry |        |            | 8.89310   |       | 8.89310   | 8.89250      | 8.89250        |                   | 9.39       | 0.00  | 0                | 5,000.00      |
| DACA             | On 11/03/2013 | Any day expiry | 8.60   | Call       | 293.23050 |       | 0.29323   | 292.93550    | 0.29294        | 293.230           | 13.87      | 0.00  | 0                | 5,000.00      |
| DACA             | On 11/03/2013 | Any day expiry | 8.60   | Put        | 0.13050   |       | 0.00013   | 0.43550      | 0.00044        | 0.131             | 13.87      | 0.00  | 0                | 0.00          |
| DACA             | On 11/03/2013 | Any day expiry | 8.64   | Call       | 253.38730 |       | 0.25339   | 253.31660    | 0.25332        | 253.387           | 13.27      | 0.00  | 0                | 0.00          |
| DACA             | On 11/03/2013 | Any day expiry | 8.64   | Put        | 0.28730   |       | 0.00029   | 0.81660      | 0.00082        | 0.287             | 13.27      | 0.00  | 0                | 0.00          |
| DACA             | On 11/03/2013 | Any day expiry | 8.65   | Call       | 243.45020 |       | 0.24345   | 243.45610    | 0.24346        | 243.450           | 13.12      | 0.00  | 0                | 0.00          |
| DACA             | On 11/03/2013 | Any day expiry | 8.65   | Put        | 0.35020   |       | 0.00035   | 0.95610      | 0.00096        | 0.350             | 13.12      | 0.00  | 0                | 0.00          |
| DACA             | On 11/03/2013 | Any day expiry | 8.66   | Call       | 233.52680 |       | 0.23353   | 233.61960    | 0.23362        | 233.527           | 12.97      | 0.00  | 0                | 0.00          |
| DACA             | On 11/03/2013 | Any day expiry | 8.66   | Put        | 0.42680   |       | 0.00043   | 1.11960      | 0.00112        | 0.427             | 12.97      | 0.00  | 0                | 0.00          |
| DACA             | On 15/03/2013 | Any day expiry |        |            | 8.89500   |       | 8.89500   | 8.89340      | 8.89340        |                   | 9.92       | 0.00  | 0                | 0.00          |
| DACA             | On 15/03/2013 | Any day expiry | 8.84   | Call       | 84.04170  |       | 0.08404   | 87.58930     | 0.08759        | 84.042            | 10.61      | 0.00  | 0                | 0.00          |
| DACA             | On 15/03/2013 | Any day expiry | 8.84   | Put        | 29.04170  |       | 0.02904   | 34.18930     | 0.03419        | 29.042            | 10.61      | 0.00  | 0                | 0.00          |
| DACA             | On 15/03/2013 | Any day expiry | 8.85   | Call       | 77.04710  |       | 0.07705   | 80.77900     | 0.08078        | 77.047            | 10.50      | 0.00  | 0                | 0.00          |
| DACA             | On 15/03/2013 | Any day expiry | 8.85   | Put        | 32.04710  |       | 0.03205   | 37.37900     | 0.03738        | 32.047            | 10.50      | 0.00  | 0                | 0.00          |
| DACA             | On 15/03/2013 | Any day expiry | 8.86   | Call       | 70.31680  |       | 0.07032   | 74.21600     | 0.07422        | 70.317            | 10.38      | 0.00  | 0                | 0.00          |
| DACA             | On 15/03/2013 | Any day expiry | 8.86   | Put        | 35.31680  |       | 0.03532   | 40.81600     | 0.04082        | 35.317            | 10.38      | 0.00  | 0                | 0.00          |
| DACA             | On 15/03/2013 | Any day expiry | 8.71   | Call       | 192.39020 |       | 0.19239   | 193.23170    | 0.19323        | 192.390           | 12.10      | 0.00  | 0                | 0.00          |
| DACA             | On 15/03/2013 | Any day expiry | 8.71   | Put        | 7.39020   |       | 0.00739   | 9.83170      | 0.00983        | 7.390             | 12.10      | 0.00  | 0                | 5,000.00      |
| DACA             | On 15/03/2013 | Any day expiry | 8.81   | Call       | 106.45760 |       | 0.10646   | 109.38680    | 0.10939        | 106.458           | 10.95      | 0.00  | 0                | 0.00          |
| DACA             | On 15/03/2013 | Any day expiry | 8.81   | Put        | 21.45760  |       | 0.02146   | 25.98680     | 0.02599        | 21.458            | 10.95      | 0.00  | 0                | 5,000.00      |
| DAEU             | On 21/11/2013 | Any day expiry |        |            | 12.27160  |       | 12.27160  | 12.41970     | 12.41970       |                   | 13.93      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/11/2013 | Any day expiry | 11.89  | Call       | 754.60840 |       | 0.75461   | 836.35100    | 0.83635        | 754.608           | 13.40      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/11/2013 | Any day expiry | 11.89  | Put        | 373.00840 |       | 0.37301   | 306.65100    | 0.30665        | 373.008           | 13.40      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/11/2013 | Any day expiry | 11.90  | Call       | 749.30550 |       | 0.74931   | 830.57190    | 0.83057        | 749.306           | 13.41      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/11/2013 | Any day expiry | 11.90  | Put        | 377.70550 |       | 0.37771   | 310.87190    | 0.31087        | 377.706           | 13.41      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/11/2013 | Any day expiry | 11.91  | Call       | 744.03840 |       | 0.74404   | 824.82550    | 0.82483        | 744.038           | 13.43      | 0.00  | 0                | 0.00          |
| DAEU             | On 21/11/2013 | Any day expiry | 11.91  | Put        | 382.43840 |       | 0.38244   | 315.12550    | 0.31513        | 382.438           | 13.43      | 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 12/03/2013 | Any day expiry |        |            | 9.12500     |       | 9.12500   | 9.14860      | 9.14860        |                   | 11.77      | 0.00  | 0                | 40,000.00     |
| DAUS             | On 12/03/2013 | Any day expiry | 8.86   | Call       | 266.41870   |       | 0.26642   | 291.24830    | 0.29125        | 266.419           | 14.61      | 0.00  | 0                | 40,000.00     |
| DAUS             | On 12/03/2013 | Any day expiry | 8.86   | Put        | 1.41870     |       | 0.00142   | 2.64830      | 0.00265        | 1.419             | 14.61      | 0.00  | 0                | 0.00          |
| DAUS             | On 12/03/2013 | Any day expiry | 8.84   | Call       | 286.06080   |       | 0.28606   | 310.70820    | 0.31071        | 286.061           | 14.85      | 0.00  | 0                | 0.00          |
| DAUS             | On 12/03/2013 | Any day expiry | 8.84   | Put        | 1.06080     |       | 0.00106   | 2.10820      | 0.00211        | 1.061             | 14.85      | 0.00  | 0                | 0.00          |
| DAUS             | On 12/03/2013 | Any day expiry | 8.85   | Call       | 276.22720   |       | 0.27623   | 300.96320    | 0.30096        | 276.227           | 14.73      | 0.00  | 0                | 0.00          |
| DAUS             | On 12/03/2013 | Any day expiry | 8.85   | Put        | 1.22720     |       | 0.00123   | 2.36320      | 0.00236        | 1.227             | 14.73      | 0.00  | 0                | 0.00          |
| DAUS             | On 14/03/2013 | Any day expiry |        |            | 9.12620     |       | 9.12620   | 9.15110      | 9.15110        |                   | 12.10      | 0.00  | 0                | 0.00          |
| DAUS             | On 14/03/2013 | Any day expiry | 9.00   | Call       | 143.62350   |       | 0.14362   | 169.16410    | 0.16916        | 143.624           | 13.11      | 0.00  | 0                | 0.00          |
| DAUS             | On 14/03/2013 | Any day expiry | 9.00   | Put        | 17.42350    |       | 0.01742   | 18.06410     | 0.01806        | 17.423            | 13.11      | 0.00  | 0                | 0.00          |
| DAUS             | On 14/03/2013 | Any day expiry | 9.01   | Call       | 135.43050   |       | 0.13543   | 160.92940    | 0.16093        | 135.430           | 13.01      | 0.00  | 0                | 0.00          |
| DAUS             | On 14/03/2013 | Any day expiry | 9.01   | Put        | 19.23050    |       | 0.01923   | 19.82940     | 0.01983        | 19.230            | 13.01      | 0.00  | 0                | 0.00          |
| DAUS             | On 14/03/2013 | Any day expiry | 8.97   | Call       | 169.08090   |       | 0.16908   | 194.65700    | 0.19466        | 169.081           | 13.42      | 0.00  | 0                | 0.00          |
| DAUS             | On 14/03/2013 | Any day expiry | 8.97   | Put        | 12.88090    |       | 0.01288   | 13.55700     | 0.01356        | 12.881            | 13.42      | 0.00  | 0                | 20,000.00     |
| DAUS             | On 14/03/2013 | Any day expiry | 8.99   | Call       | 151.97000   |       | 0.15197   | 177.53570    | 0.17754        | 151.970           | 13.22      | 0.00  | 0                | 0.00          |
| DAUS             | On 14/03/2013 | Any day expiry | 8.99   | Put        | 15.77000    |       | 0.01577   | 16.43570     | 0.01644        | 15.770            | 13.22      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry |        |            | 9.14090     |       | 9.14090   | 9.16580      | 9.16580        |                   | 12.27      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 8.00   | Call       | 1,140.97920 |       | 1.14098   | 1,165.88910  | 1.16589        | 1,140.979         | 19.03      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 8.00   | Put        | 0.07920     |       | 0.00008   | 0.08910      | 0.00009        | 0.079             | 19.03      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 8.10   | Call       | 1,041.03260 |       | 1.04103   | 1,065.94790  | 1.06595        | 1,041.033         | 18.15      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 8.10   | Put        | 0.13260     |       | 0.00013   | 0.14790      | 0.00015        | 0.133             | 18.15      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 8.20   | Call       | 941.12570   |       | 0.94113   | 966.04890    | 0.96605        | 941.126           | 17.26      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 8.20   | Put        | 0.22570     |       | 0.00023   | 0.24890      | 0.00025        | 0.226             | 17.26      | 0.00  | 0                | 5,400.00      |
| DAUS             | On 26/03/2013 | Any day expiry | 9.06   | Call       | 144.38480   |       | 0.14438   | 163.99230    | 0.16399        | 144.385           | 12.24      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.06   | Put        | 63.48480    |       | 0.06348   | 58.19230     | 0.05819        | 63.485            | 12.24      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.35   | Call       | 37.30420    |       | 0.03730   | 45.30200     | 0.04530        | 37.304            | 13.70      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.35   | Put        | 246.40420   |       | 0.24640   | 229.50200    | 0.22950        | 246.404           | 13.70      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.51   | Call       | 17.20610    |       | 0.01721   | 21.16000     | 0.02116        | 17.206            | 14.84      | 0.00  | 0                | 5,400.00      |

| 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 | 9.51   | Put        | 386.30610   |       | 0.38631   | 365.36000    | 0.36536        | 386.306           | 14.84      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.02   | Call       | 170.43500   |       | 0.17044   | 191.40120    | 0.19140        | 170.435           | 12.23      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.02   | Put        | 49.53500    |       | 0.04954   | 45.60120     | 0.04560        | 49.535            | 12.23      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.04   | Call       | 157.10850   |       | 0.15711   | 177.41990    | 0.17742        | 157.109           | 12.24      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.04   | Put        | 56.20850    |       | 0.05621   | 51.61990     | 0.05162        | 56.209            | 12.24      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.05   | Call       | 150.66980   |       | 0.15067   | 170.63560    | 0.17064        | 150.670           | 12.24      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.05   | Put        | 59.76980    |       | 0.05977   | 54.83560     | 0.05484        | 59.770            | 12.24      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry |        |            | 9.17910     |       | 9.17910   | 9.20430      | 9.20430        |                   | 12.49      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.06   | Call       | 231.61150   |       | 0.23161   | 250.12130    | 0.25012        | 231.612           | 12.40      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.06   | Put        | 112.51150   |       | 0.11251   | 105.82130    | 0.10582        | 112.511           | 12.40      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.35   | Call       | 108.55110   |       | 0.10855   | 118.40800    | 0.11841        | 108.551           | 13.39      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.35   | Put        | 279.45110   |       | 0.27945   | 264.10800    | 0.26411        | 279.451           | 13.39      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.51   | Call       | 70.83210    |       | 0.07083   | 77.75750     | 0.07776        | 70.832            | 14.12      | 0.00  | 0                | 5,800.00      |
| DAUS             | On 26/04/2013 | Any day expiry | 9.51   | Put        | 401.73210   |       | 0.40173   | 383.45750    | 0.38346        | 401.732           | 14.12      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.02   | Call       | 256.05380   |       | 0.25605   | 275.31280    | 0.27531        | 256.054           | 12.36      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.02   | Put        | 96.95380    |       | 0.09695   | 91.01280     | 0.09101        | 96.954            | 12.36      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.04   | Call       | 243.64320   |       | 0.24364   | 262.53330    | 0.26253        | 243.643           | 12.38      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.04   | Put        | 104.54320   |       | 0.10454   | 98.23330     | 0.09823        | 104.543           | 12.38      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.05   | Call       | 237.58050   |       | 0.23758   | 256.28100    | 0.25628        | 237.580           | 12.39      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.05   | Put        | 108.48050   |       | 0.10848   | 101.98100    | 0.10198        | 108.480           | 12.39      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 8.00   | Call       | 1,179.92810 |       | 1.17993   | 1,205.15550  | 1.20516        | 1,179.928         | 14.79      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 8.00   | Put        | 0.82810     |       | 0.00083   | 0.85550      | 0.00086        | 0.828             | 14.79      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 8.10   | Call       | 1,080.33770 |       | 1.08034   | 1,105.55020  | 1.10555        | 1,080.338         | 14.24      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 8.10   | Put        | 1.23770     |       | 0.00124   | 1.25020      | 0.00125        | 1.238             | 14.24      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 8.20   | Call       | 980.95940   |       | 0.98096   | 1,006.13840  | 1.00614        | 980.959           | 13.70      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 8.20   | Put        | 1.85940     |       | 0.00186   | 1.83840      | 0.00184        | 1.859             | 13.70      | 0.00  | 0                | 5,800.00      |
| DAUS             | On 28/05/2013 | Any day expiry |        |            | 9.21870     |       | 9.21870   | 9.24400      | 9.24400        |                   | 12.74      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 9.35   | Call       | 172.82660   |       | 0.17283   | 183.46890    | 0.18347        | 172.827           | 13.33      | 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 | 9.35   | Put        | 304.12660   |       | 0.30413   | 289.46890    | 0.28947        | 304.127           | 13.33      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 9.51   | Call       | 127.12200   |       | 0.12712   | 135.52270    | 0.13552        | 127.122           | 13.97      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 28/05/2013 | Any day expiry | 9.51   | Put        | 418.42200   |       | 0.41842   | 401.52270    | 0.40152        | 418.422           | 13.97      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 9.04   | Call       | 315.26380   |       | 0.31526   | 332.74280    | 0.33274        | 315.264           | 12.48      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 9.04   | Put        | 136.56380   |       | 0.13656   | 128.74280    | 0.12874        | 136.564           | 12.48      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 9.05   | Call       | 309.36380   |       | 0.30936   | 326.69780    | 0.32670        | 309.364           | 12.50      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 9.05   | Put        | 140.66380   |       | 0.14066   | 132.69780    | 0.13270        | 140.664           | 12.50      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 9.06   | Call       | 303.54080   |       | 0.30354   | 320.72750    | 0.32073        | 303.541           | 12.52      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 9.06   | Put        | 144.84080   |       | 0.14484   | 136.72750    | 0.13673        | 144.841           | 12.52      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 8.10   | Call       | 1,123.23300 |       | 1.12323   | 1,148.51210  | 1.14851        | 1,123.233         | 13.63      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 8.10   | Put        | 4.53300     |       | 0.00453   | 4.51210      | 0.00451        | 4.533             | 13.63      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 8.20   | Call       | 1,024.98420 |       | 1.02498   | 1,050.25400  | 1.05025        | 1,024.984         | 13.22      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/05/2013 | Any day expiry | 8.20   | Put        | 6.28420     |       | 0.00628   | 6.25400      | 0.00625        | 6.284             | 13.22      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/06/2013 | Any day expiry |        |            | 9.25470     |       | 9.25470   | 9.28000      | 9.28000        |                   | 13.17      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.06   | Call       | 365.78150   |       | 0.36578   | 383.24620    | 0.38325        | 365.782           | 12.81      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.06   | Put        | 171.08150   |       | 0.17108   | 163.24620    | 0.16325        | 171.082           | 12.81      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.35   | Call       | 230.71070   |       | 0.23071   | 243.16310    | 0.24316        | 230.711           | 13.54      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.35   | Put        | 326.01070   |       | 0.32601   | 313.16310    | 0.31316        | 326.011           | 13.54      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.51   | Call       | 180.11490   |       | 0.18011   | 190.30190    | 0.19030        | 180.115           | 14.12      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/06/2013 | Any day expiry | 9.51   | Put        | 435.41490   |       | 0.43541   | 420.30190    | 0.42030        | 435.415           | 14.12      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 8.20   | Call       | 1,067.53480 |       | 1.06753   | 1,092.51070  | 1.09251        | 1,067.535         | 13.29      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 8.20   | Put        | 12.83480    |       | 0.01283   | 12.51070     | 0.01251        | 12.835            | 13.29      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/06/2013 | Any day expiry | 9.04   | Call       | 377.27710   |       | 0.37728   | 395.09490    | 0.39509        | 377.277           | 12.77      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.04   | Put        | 162.57710   |       | 0.16258   | 155.09490    | 0.15509        | 162.577           | 12.77      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.05   | Call       | 371.49610   |       | 0.37150   | 389.13790    | 0.38914        | 371.496           | 12.79      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 9.05   | Put        | 166.79610   |       | 0.16680   | 159.13790    | 0.15914        | 166.796           | 12.79      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 8.10   | Call       | 1,164.31840 |       | 1.16432   | 1,189.40860  | 1.18941        | 1,164.318         | 13.61      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/06/2013 | Any day expiry | 8.10   | Put        | 9.61840     |       | 0.00962   | 9.40860      | 0.00941        | 9.618             | 13.61      | 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 22/07/2013 | Any day expiry |        |            | 9.28690     |       | 9.28690   | 9.31220      | 9.31220        |                   | 13.51      | 0.00  | 0                | 0.00          |
| DAUS             | On 22/07/2013 | Any day expiry | 9.80   | Call       | 154.71040   |       | 0.15471   | 162.92200    | 0.16292        | 154.710           | 15.22      | 0.00  | 0                | 2,800.00      |
| DAUS             | On 22/07/2013 | Any day expiry | 9.80   | Put        | 667.81040   |       | 0.66781   | 650.72200    | 0.65072        | 667.810           | 15.22      | 0.00  | 0                | 0.00          |
| DAUS             | On 22/07/2013 | Any day expiry | 9.19   | Call       | 349.21830   |       | 0.34922   | 365.31260    | 0.36531        | 349.218           | 13.26      | 0.00  | 0                | 0.00          |
| DAUS             | On 22/07/2013 | Any day expiry | 9.19   | Put        | 252.31830   |       | 0.25232   | 243.11260    | 0.24311        | 252.318           | 13.26      | 0.00  | 0                | 0.00          |
| DAUS             | On 22/07/2013 | Any day expiry | 9.20   | Call       | 344.38610   |       | 0.34439   | 360.32000    | 0.36032        | 344.386           | 13.28      | 0.00  | 0                | 0.00          |
| DAUS             | On 22/07/2013 | Any day expiry | 9.20   | Put        | 257.48610   |       | 0.25749   | 248.12000    | 0.24812        | 257.486           | 13.28      | 0.00  | 0                | 1,400.00      |
| DAUS             | On 22/07/2013 | Any day expiry | 9.21   | Call       | 339.61150   |       | 0.33961   | 355.38050    | 0.35538        | 339.612           | 13.31      | 0.00  | 0                | 0.00          |
| DAUS             | On 22/07/2013 | Any day expiry | 9.21   | Put        | 262.71150   |       | 0.26271   | 253.18050    | 0.25318        | 262.712           | 13.31      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry |        |            | 9.29190     |       | 9.29190   | 9.31720      | 9.31720        |                   | 13.56      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.51   | Call       | 233.57990   |       | 0.23358   | 245.24560    | 0.24525        | 233.580           | 14.27      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/07/2013 | Any day expiry | 9.51   | Put        | 451.67990   |       | 0.45168   | 438.04560    | 0.43805        | 451.680           | 14.27      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.05   | Call       | 431.29830   |       | 0.43130   | 449.68960    | 0.44969        | 431.298           | 13.01      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.05   | Put        | 189.39830   |       | 0.18940   | 182.48960    | 0.18249        | 189.398           | 13.01      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.06   | Call       | 425.66910   |       | 0.42567   | 443.91170    | 0.44391        | 425.669           | 13.03      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.06   | Put        | 193.76910   |       | 0.19377   | 186.71170    | 0.18671        | 193.769           | 13.03      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.35   | Call       | 287.88220   |       | 0.28788   | 301.67900    | 0.30168        | 287.882           | 13.73      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.35   | Put        | 345.98220   |       | 0.34598   | 334.47900    | 0.33448        | 345.982           | 13.73      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 8.10   | Call       | 1,208.07370 |       | 1.20807   | 1,233.14870  | 1.23315        | 1,208.074         | 13.66      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 8.10   | Put        | 16.17370    |       | 0.01617   | 15.94870     | 0.01595        | 16.174            | 13.66      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 8.20   | Call       | 1,112.70290 |       | 1.11270   | 1,137.65640  | 1.13766        | 1,112.703         | 13.38      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 8.20   | Put        | 20.80290    |       | 0.02080   | 20.45640     | 0.02046        | 20.803            | 13.38      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/07/2013 | Any day expiry | 9.04   | Call       | 436.98270   |       | 0.43698   | 455.52410    | 0.45552        | 436.983           | 12.99      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/07/2013 | Any day expiry | 9.04   | Put        | 185.08270   |       | 0.18508   | 178.32410    | 0.17832        | 185.083           | 12.99      | 0.00  | 0                | 0.00          |
| DAUS             | On 31/07/2013 | Any day expiry |        |            | 9.29810     |       | 9.29810   | 9.32340      | 9.32340        |                   | 13.58      | 0.00  | 0                | 31,000.00     |
| DAUS             | On 31/07/2013 | Any day expiry | 9.11   | Call       | 407.58270   |       | 0.40758   | 425.14260    | 0.42514        | 407.583           | 13.15      | 0.00  | 0                | 0.00          |
| DAUS             | On 31/07/2013 | Any day expiry | 9.11   | Put        | 219.48270   |       | 0.21948   | 211.74260    | 0.21174        | 219.483           | 13.15      | 0.00  | 0                | 0.00          |
| DAUS             | On 31/07/2013 | Any day expiry | 9.09   | Call       | 418.32300   |       | 0.41832   | 436.18460    | 0.43618        | 418.323           | 13.11      | 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 31/07/2013 | Any day expiry | 9.09   | Put        | 210.22300   |       | 0.21022   | 202.78460    | 0.20278        | 210.223           | 13.11      | 0.00  | 0                | 0.00          |
| DAUS             | On 31/07/2013 | Any day expiry | 9.10   | Call       | 412.92500   |       | 0.41292   | 430.63710    | 0.43064        | 412.925           | 13.13      | 0.00  | 0                | 0.00          |
| DAUS             | On 31/07/2013 | Any day expiry | 9.10   | Put        | 214.82500   |       | 0.21483   | 207.23710    | 0.20724        | 214.825           | 13.13      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry |        |            | 9.33030     |       | 9.33030   | 9.35570      | 9.35570        |                   | 13.64      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.51   | Call       | 284.81820   |       | 0.28482   | 297.46970    | 0.29747        | 284.818           | 14.30      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/08/2013 | Any day expiry | 9.51   | Put        | 464.51820   |       | 0.46452   | 451.76970    | 0.45177        | 464.518           | 14.30      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.84   | Call       | 197.28810   |       | 0.19729   | 206.62050    | 0.20662        | 197.288           | 15.36      | 0.00  | 0                | 4,400.00      |
| DAUS             | On 26/08/2013 | Any day expiry | 9.84   | Put        | 706.98810   |       | 0.70699   | 690.92050    | 0.69092        | 706.988           | 15.36      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.29   | Call       | 366.53080   |       | 0.36653   | 382.60840    | 0.38261        | 366.531           | 13.62      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.29   | Put        | 326.23080   |       | 0.32623   | 316.90840    | 0.31691        | 326.231           | 13.62      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.30   | Call       | 362.12100   |       | 0.36212   | 378.11230    | 0.37811        | 362.121           | 13.64      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.30   | Put        | 331.82100   |       | 0.33182   | 322.41230    | 0.32241        | 331.821           | 13.64      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.31   | Call       | 357.99440   |       | 0.35799   | 373.66340    | 0.37366        | 357.994           | 13.67      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.31   | Put        | 337.69440   |       | 0.33769   | 327.96340    | 0.32796        | 337.694           | 13.67      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 8.20   | Call       | 1,159.39680 |       | 1.15940   | 1,184.79900  | 1.18480        | 1,159.397         | 13.42      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 8.20   | Put        | 29.09680    |       | 0.02910   | 29.09900     | 0.02910        | 29.097            | 13.42      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/08/2013 | Any day expiry | 9.24   | Call       | 389.28770   |       | 0.38929   | 405.80370    | 0.40580        | 389.288           | 13.50      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/08/2013 | Any day expiry | 9.24   | Put        | 298.98770   |       | 0.29899   | 290.10370    | 0.29010        | 298.988           | 13.50      | 0.00  | 0                | 2,200.00      |
| DAUS             | On 23/09/2013 | Any day expiry |        |            | 9.36500     |       | 9.36500   | 9.39040      | 9.39040        |                   | 13.89      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.88   | Call       | 228.96930   |       | 0.22897   | 239.14320    | 0.23914        | 228.969           | 15.51      | 0.00  | 0                | 2,400.00      |
| DAUS             | On 23/09/2013 | Any day expiry | 9.88   | Put        | 743.96930   |       | 0.74397   | 728.74320    | 0.72874        | 743.969           | 15.51      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.29   | Call       | 416.27600   |       | 0.41628   | 433.04200    | 0.43304        | 416.276           | 13.75      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.29   | Put        | 341.27600   |       | 0.34128   | 332.64200    | 0.33264        | 341.276           | 13.75      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.30   | Call       | 411.84400   |       | 0.41184   | 428.52530    | 0.42853        | 411.844           | 13.77      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.30   | Put        | 346.84400   |       | 0.34684   | 338.12530    | 0.33813        | 346.844           | 13.77      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.31   | Call       | 407.45590   |       | 0.40746   | 424.04990    | 0.42405        | 407.456           | 13.80      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.31   | Put        | 352.45590   |       | 0.35246   | 343.64990    | 0.34365        | 352.456           | 13.80      | 0.00  | 0                | 0.00          |
| DAUS             | On 23/09/2013 | Any day expiry | 9.28   | Call       | 420.75210   |       | 0.42075   | 437.60290    | 0.43760        | 420.752           | 13.72      | 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 |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On 23/09/2013 | Any day expiry | 9.28   | Put        | 335.75210   |       | 0.33575   | 327.20290    | 0.32720        | 335.752           | 13.72      | 0.00  | 0                | 1,200.00      |
| DAUS             | On 26/09/2013 | Any day expiry |        |            | 9.36870     |       | 9.36870   | 9.39410      | 9.39410        |                   | 13.92      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/09/2013 | Any day expiry | 9.51   | Call       | 336.52640   |       | 0.33653   | 350.47180    | 0.35047        | 336.526           | 14.40      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/09/2013 | Any day expiry | 9.51   | Put        | 477.82640   |       | 0.47783   | 466.37180    | 0.46637        | 477.826           | 14.40      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/09/2013 | Any day expiry | 9.24   | Call       | 444.80980   |       | 0.44481   | 462.09330    | 0.46209        | 444.810           | 13.66      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/09/2013 | Any day expiry | 9.24   | Put        | 316.10980   |       | 0.31611   | 307.99330    | 0.30799        | 316.110           | 13.66      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/09/2013 | Any day expiry | 9.25   | Call       | 440.14530   |       | 0.44015   | 457.34510    | 0.45735        | 440.145           | 13.68      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/09/2013 | Any day expiry | 9.25   | Put        | 321.44530   |       | 0.32145   | 313.24510    | 0.31325        | 321.445           | 13.68      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/09/2013 | Any day expiry | 9.26   | Call       | 435.52820   |       | 0.43553   | 452.64170    | 0.45264        | 435.528           | 13.71      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/09/2013 | Any day expiry | 9.26   | Put        | 326.82820   |       | 0.32683   | 318.54170    | 0.31854        | 326.828           | 13.71      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/09/2013 | Any day expiry | 8.20   | Call       | 1,206.87330 |       | 1.20687   | 1,232.49610  | 1.23250        | 1,206.873         | 13.53      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/09/2013 | Any day expiry | 8.20   | Put        | 38.17330    |       | 0.03817   | 38.39610     | 0.03840        | 38.173            | 13.53      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 28/02/2014 | Any day expiry |        |            | 9.56190     |       | 9.56190   | 9.58710      | 9.58710        |                   | 15.10      | 0.00  | 0                | 2,500.00      |
| DAUS             | On 28/02/2014 | Any day expiry | 9.11   | Call       | 773.00230   |       | 0.77300   | 791.21630    | 0.79122        | 773.002           | 14.02      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/02/2014 | Any day expiry | 9.11   | Put        | 321.10230   |       | 0.32110   | 314.11630    | 0.31412        | 321.102           | 14.02      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/02/2014 | Any day expiry | 9.09   | Call       | 783.58210   |       | 0.78358   | 802.44690    | 0.80245        | 783.582           | 13.97      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/02/2014 | Any day expiry | 9.09   | Put        | 311.68210   |       | 0.31168   | 305.34690    | 0.30535        | 311.682           | 13.97      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/02/2014 | Any day expiry | 9.10   | Call       | 778.27230   |       | 0.77827   | 796.55370    | 0.79655        | 778.272           | 13.99      | 0.00  | 0                | 0.00          |
| DAUS             | On 28/02/2014 | Any day expiry | 9.10   | Put        | 316.37230   |       | 0.31637   | 309.45370    | 0.30945        | 316.372           | 13.99      | 0.00  | 0                | 0.00          |
| DAUS             | On 19/03/2014 | Any day expiry |        |            | 9.58020     |       | 9.58020   | 9.60460      | 9.60460        |                   | 15.15      | 0.00  | 0                | 3,000.00      |
| DAUS             | On 19/03/2014 | Any day expiry | 9.11   | Call       | 800.16830   |       | 0.80017   | 817.84560    | 0.81785        | 800.168           | 14.08      | 0.00  | 0                | 0.00          |
| DAUS             | On 19/03/2014 | Any day expiry | 9.11   | Put        | 329.96830   |       | 0.32997   | 323.24560    | 0.32325        | 329.968           | 14.08      | 0.00  | 0                | 0.00          |
| DAUS             | On 19/03/2014 | Any day expiry | 9.09   | Call       | 810.72880   |       | 0.81073   | 829.05790    | 0.82906        | 810.729           | 14.04      | 0.00  | 0                | 0.00          |
| DAUS             | On 19/03/2014 | Any day expiry | 9.09   | Put        | 320.52880   |       | 0.32053   | 314.45790    | 0.31446        | 320.529           | 14.04      | 0.00  | 0                | 0.00          |
| DAUS             | On 19/03/2014 | Any day expiry | 9.10   | Call       | 805.43260   |       | 0.80543   | 823.17270    | 0.82317        | 805.433           | 14.06      | 0.00  | 0                | 0.00          |
| DAUS             | On 19/03/2014 | Any day expiry | 9.10   | Put        | 325.23260   |       | 0.32523   | 318.57270    | 0.31857        | 325.233           | 14.06      | 0.00  | 0                | 0.00          |
| EL28             | On 02/05/2013 | Bond Future    |        |            | 113.53496   |       | 113.53496 | 113.74900    | 113.74900      |                   |            | 0.00  | 0                | 0.00          |
| EL28             | On 02/05/2013 | Bond Future    | 113.32 | Call       | 218.78000   |       | 0.21878   | 432.82000    | 0.43282        | 218.780           |            | 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        |        |            | 8.82371      |       | 88.64889  | 8.80945      | 88.76992       |                   |            | 0.00  | 0                | 3,363.00      |
| ES33             | On 02/05/2013 | Bond Future        | 91.02  | Call       | 79,468.63000 |       | 79.46863  | 79,589.66000 | 79.58966       | 79,468.630        |            | 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        |        |            | 8.91356      |       | 89.80815  | 8.89886      | 89.93082       |                   |            | 0.00  | 0                | 0.00          |
| ES33             | On 01/08/2013 | Bond Future        | 9.00   | Call       | 715.95000    |       | 0.71595   | 838.62000    | 0.83862        | 715.950           |            | 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       | 78,756.82000 |       | 78.75682  | 78,879.49000 | 78.87949       | 78,756.820        |            | 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               |        |            | 439.73600    |       | 439.73600 | 440.28000    | 440.28000      |                   |            | 0.00  | 0                | 98.00         |
| GOVI             | On 02/05/2013 | GOVI               | 432.99 | Call       | 67,460.00000 |       | 6.74600   | 72,900.00000 | 7.29000        | 67,460.000        |            | 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       | 67,360.00000 |       | 6.73600   | 72,800.00000 | 7.28000        | 67,360.000        |            | 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       | 67,260.00000 |       | 6.72600   | 72,700.00000 | 7.27000        | 67,260.000        |            | 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               |        |            | 445.48700    |       | 445.48700 | 446.03800    | 446.03800      |                   |            | 0.00  | 0                | 280.00        |
| GOVI             | On 01/08/2013 | GOVI               | 445.99 | Call       | 0.00000      |       | 0.00000   | 480.00000    | 0.04800        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 01/08/2013 | GOVI               | 445.99 | Put        | 5,030.00000  |       | 0.50300   | 0.00000      | 0.00000        | 5,030.000         |            | 0.00  | 0                | 0.00          |
| GOVI             | On 01/08/2013 | GOVI               | 446.00 | Call       | 0.00000      |       | 0.00000   | 380.00000    | 0.03800        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 01/08/2013 | GOVI               | 446.00 | Put        | 5,130.00000  |       | 0.51300   | 0.00000      | 0.00000        | 5,130.000         |            | 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       | 0.00000      | 0.00000   | 280.00000    | 0.02800        | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 01/08/2013 | GOVI               | 446.01 | Put        | 5,230.00000  | 0.52300   | 0.00000      | 0.00000        | 5,230.000         |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI               |        |            | 451.83700    | 451.83700 | 452.39800    | 452.39800      |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI               | 445.99 | Call       | 58,470.00000 | 5.84700   | 64,080.00000 | 6.40800        | 58,470.000        |            | 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       | 58,370.00000 | 5.83700   | 63,980.00000 | 6.39800        | 58,370.000        |            | 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       | 58,270.00000 | 5.82700   | 63,880.00000 | 6.38800        | 58,270.000        |            | 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       |        |            | 203.08600    | 203.08600 | 203.35300    | 203.35300      |                   |            | 0.00          | 0                | 459.00        |
| IGOV             | On 01/08/2013 | Index Future       |        |            | 205.79900    | 205.79900 | 206.07000    | 206.07000      |                   |            | 0.00          | 0                | 147.00        |
| IGOV             | On 07/11/2013 | Index Future       |        |            | 208.79100    | 208.79100 | 209.06600    | 209.06600      |                   |            | 0.00          | 0                | 7.00          |
| ILBI             | On 02/05/2013 | Index Future       |        |            | 550.32300    | 550.32300 | 549.77000    | 549.77000      |                   |            | 11,006,460.00 | 2                | 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 20/03/2013 | Jibar Tradeable Future  |        |            | 5.12000   |       | 94.88000  | 5.11000      | 94.89000       |                   |            |  | 0.00  | 0                | 1,000.00      |
| JIBAR FUTURE     | On 17/04/2013 | Jibar Tradeable Future  |        |            | 5.11000   |       | 94.89000  | 5.10000      | 94.90000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 15/05/2013 | Jibar Tradeable Future  |        |            | 5.11000   |       | 94.89000  | 5.09000      | 94.91000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 19/06/2013 | Jibar Tradeable Future  |        |            | 5.09000   |       | 94.91000  | 5.07000      | 94.93000       |                   |            |  | 0.00  | 0                | 500.00        |
| JIBAR FUTURE     | On 17/07/2013 | Jibar Tradeable Future  |        |            | 5.08000   |       | 94.92000  | 5.06000      | 94.94000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 21/08/2013 | Jibar Tradeable Future  |        |            | 5.07000   |       | 94.93000  | 5.05000      | 94.95000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 18/09/2013 | Jibar Tradeable Future  |        |            | 5.07000   |       | 94.93000  | 5.05000      | 94.95000       |                   |            |  | 0.00  | 0                | 2,200.00      |
| JIBAR FUTURE     | On 18/12/2013 | Jibar Tradeable Future  |        |            | 5.11000   |       | 94.89000  | 5.08000      | 94.92000       |                   |            |  | 0.00  | 0                | 2,000.00      |
| JIBAR FUTURE     | On 19/03/2014 | Jibar Tradeable Future  |        |            | 5.18000   |       | 94.82000  | 5.15000      | 94.85000       |                   |            |  | 0.00  | 0                | 400.00        |
| JIBAR FUTURE     | On 18/06/2014 | Jibar Tradeable Future  |        |            | 5.28000   |       | 94.72000  | 5.25000      | 94.75000       |                   |            |  | 0.00  | 0                | 800.00        |
| JIBAR FUTURE     | On 17/09/2014 | Jibar Tradeable Future  |        |            | 5.41000   |       | 94.59000  | 5.39000      | 94.61000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 17/12/2014 | Jibar Tradeable Future  |        |            | 5.56000   |       | 94.44000  | 5.55000      | 94.45000       |                   |            |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future |        |            | 7.48820   |       | 7.48820   | 7.59610      | 7.59610        |                   | 10.85      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.89   | Call       | 598.25970 |       | 0.59826   | 706.13680    | 0.70614        | 598.260           | 16.42      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.89   | Put        | 0.05970   |       | 0.00006   | 0.03680      | 0.00004        | 0.060             | 16.42      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.90   | Call       | 588.26760 |       | 0.58827   | 696.14100    | 0.69614        | 588.268           | 16.33      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.90   | Put        | 0.06760   |       | 0.00007   | 0.04100      | 0.00004        | 0.068             | 16.33      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.91   | Call       | 578.27660 |       | 0.57828   | 686.14570    | 0.68615        | 578.277           | 16.24      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.91   | Put        | 0.07660   |       | 0.00008   | 0.04570      | 0.00005        | 0.077             | 16.24      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2013 | Foreign Exchange Future |        |            | 7.54680   |       | 7.54680   | 7.65380      | 7.65380        |                   | 8.89       |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2013 | Foreign Exchange Future | 7.34   | Call       | 268.71490 |       | 0.26871   | 354.05470    | 0.35405        | 268.715           | 9.23       |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2013 | Foreign Exchange Future | 7.34   | Put        | 61.91490  |       | 0.06191   | 40.25470     | 0.04025        | 61.915            | 9.23       |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2013 | Foreign Exchange Future | 7.35   | Call       | 261.43740 |       | 0.26144   | 345.95360    | 0.34595        | 261.437           | 9.21       |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2013 | Foreign Exchange Future | 7.35   | Put        | 64.63740  |       | 0.06464   | 42.15360     | 0.04215        | 64.637            | 9.21       |  | 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       | 254.25300    | 0.25425   | 337.92580    | 0.33793        | 254.253           | 9.20       | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2013 | Foreign Exchange Future | 7.36   | Put        | 67.45300     | 0.06745   | 44.12580     | 0.04413        | 67.453            | 9.20       | 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             |        |            | 6.83886      | 107.85408 | 6.80880      | 108.07547      |                   |            | 0.00  | 0                | 4,970.00      |
| R023             | On 02/05/2013 | Bond Future             | 7.04   | Call       | 1,466.28000  | 1.46628   | 1,687.67000  | 1.68767        | 1,466.280         |            | 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       | 1,538.50000  | 1.53850   | 1,759.89000  | 1.75989        | 1,538.500         |            | 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       | 1,610.66000  | 1.61066   | 1,832.05000  | 1.83205        | 1,610.660         |            | 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             |        |            | 6.89414      | 109.26459 | 6.86296      | 109.48882      |                   |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             | 7.29   | Call       | 2,794.77000  | 2.79477   | 3,019.00000  | 3.01900        | 2,794.770         |            | 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       | 2,864.14000  | 2.86414   | 3,088.37000  | 3.08837        | 2,864.140         |            | 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       | 2,933.45000  | 2.93345   | 3,157.68000  | 3.15768        | 2,933.450         |            | 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             |        |            | 5.35467      | 119.73246 | 5.32274      | 119.81018      |                   | 1.64       | 0.00  | 0                | 6,078.00      |
| R157             | On 02/05/2013 | Bond Future             | 5.34   | Call       | 289.21000    | 0.28921   | 331.07000    | 0.33107        | 289.210           | 1.65       | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future             | 5.34   | Put        | 324.91000    | 0.32491   | 289.05000    | 0.28905        | 324.910           | 1.65       | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future             | 5.35   | Call       | 301.42000    | 0.30142   | 344.26000    | 0.34426        | 301.420           | 1.66       | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future             | 5.35   | Put        | 312.78000    | 0.31278   | 277.90000    | 0.27790        | 312.780           | 1.66       | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future             | 5.36   | Call       | 313.94000    | 0.31394   | 357.74000    | 0.35774        | 313.940           | 1.66       | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future             | 5.36   | Put        | 300.97000    | 0.30097   | 267.05000    | 0.26705        | 300.970           | 1.66       | 0.00  | 0                | 0.00          |
| R157             | On 01/08/2013 | Bond Future             |        |            | 5.35881      | 121.29828 | 5.32260      | 121.37699      |                   | 1.49       | 0.00  | 0                | 0.00          |
| R157             | On 01/08/2013 | Bond Future             | 116.11 | Call       | 91,842.65000 | 91.84265  | 91,921.36000 | 91.92136       | 91,842.650        | 1.61       | 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             | 1.61       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        |        |            | 5.36289       |       | 116.22044 | 5.32036       | 116.30094      |                   | 1.38       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.59   | Call       | 778.96000     |       | 0.77896   | 831.36000     | 0.83136        | 778.960           | 1.42       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.59   | Put        | 350.34000     |       | 0.35034   | 322.24000     | 0.32224        | 350.340           | 1.42       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.60   | Call       | 791.09000     |       | 0.79109   | 843.89000     | 0.84389        | 791.090           | 1.42       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.60   | Put        | 343.65000     |       | 0.34365   | 315.95000     | 0.31595        | 343.650           | 1.42       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.61   | Call       | 803.31000     |       | 0.80331   | 856.52000     | 0.85652        | 803.310           | 1.42       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.61   | Put        | 337.05000     |       | 0.33705   | 309.76000     | 0.30976        | 337.050           | 1.42       | 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        |        |            | 7.40711       |       | 130.18799 | 7.36704       | 130.58953      |                   | 11.19      | 0.00  | 0                | 64,898.00     |
| R186             | On 02/05/2013 | Bond Future        | 6.75   | Call       | 327.22000     |       | 0.32722   | 389.98000     | 0.38998        | 327.220           | 11.04      | 0.00  | 0                | 350.00        |
| R186             | On 02/05/2013 | Bond Future        | 6.75   | Put        | 7,142.80000   |       | 7.14280   | 6,804.02000   | 6.80402        | 7,142.800         | 11.04      | 0.00  | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.39   | Call       | 2,188.49000   |       | 2.18849   | 2,414.17000   | 2.41417        | 2,188.490         | 11.27      | 0.00  | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.39   | Put        | 2,359.73000   |       | 2.35973   | 2,183.87000   | 2.18387        | 2,359.730         | 11.27      | 0.00  | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.40   | Call       | 2,238.04000   |       | 2.23804   | 2,466.51000   | 2.46651        | 2,238.040         | 11.27      | 0.00  | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.40   | Put        | 2,309.16000   |       | 2.30916   | 2,136.09000   | 2.13609        | 2,309.160         | 11.27      | 0.00  | 0                | 150.00        |
| R186             | On 02/05/2013 | Bond Future        | 7.41   | Call       | 2,288.23000   |       | 2.28823   | 2,519.48000   | 2.51948        | 2,288.230         | 11.28      | 0.00  | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.41   | Put        | 2,259.34000   |       | 2.25934   | 2,089.05000   | 2.08905        | 2,259.340         | 11.28      | 0.00  | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.75   | Call       | 4,346.53000   |       | 4.34653   | 4,660.60000   | 4.66060        | 4,346.530         | 11.46      | 0.00  | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.75   | Put        | 982.08000     |       | 0.98208   | 894.61000     | 0.89461        | 982.080           | 11.46      | 0.00  | 0                | 100.00        |
| R186             | On 01/08/2013 | Bond Future        |        |            | 7.47485       |       | 126.60590 | 7.43342       | 127.01270      |                   | 12.91      | 0.00  | 0                | 0.00          |
| R186             | On 01/08/2013 | Bond Future        | 7.25   | Call       | 3,116.81000   |       | 3.11681   | 3,309.16000   | 3.30916        | 3,116.810         | 12.84      | 0.00  | 0                | 4,315.00      |
| R186             | On 01/08/2013 | Bond Future        | 7.25   | Put        | 5,346.85000   |       | 5.34685   | 5,132.40000   | 5.13240        | 5,346.850         | 12.84      | 0.00  | 0                | 0.00          |
| R186             | On 01/08/2013 | Bond Future        | 128.26 | Call       | 117,333.49000 |       | 117.33349 | 117,740.29000 | 117.74029      | 117,333.490       | 13.40      | 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             | 13.40      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        |        |            | 7.54840      |       | 128.41071 | 7.50537      | 128.82399      |                   | 12.57      | 0.00  | 0                | 480.00        |
| R186             | On 07/11/2013 | Bond Future        | 8.15   | Call       | 8,555.65000  |       | 8.55565   | 8,849.48000  | 8.84948        | 8,555.650         | 12.95      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.15   | Put        | 2,972.19000  |       | 2.97219   | 2,852.74000  | 2.85274        | 2,972.190         | 12.95      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.16   | Call       | 8,615.78000  |       | 8.61578   | 8,910.56000  | 8.91056        | 8,615.780         | 12.96      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.16   | Put        | 2,942.50000  |       | 2.94250   | 2,824.00000  | 2.82400        | 2,942.500         | 12.96      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.75   | Call       | 12,345.93000 |       | 12.34593  | 12,689.18000 | 12.68918       | 12,345.930        | 13.15      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.75   | Put        | 1,537.79000  |       | 1.53779   | 1,467.76000  | 1.46776        | 1,537.790         | 13.15      | 0.00  | 0                | 1,030.00      |
| R186             | On 07/11/2013 | Bond Future        | 8.14   | Call       | 8,495.68000  |       | 8.49568   | 8,788.55000  | 8.78855        | 8,495.680         | 12.94      | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.14   | Put        | 3,002.14000  |       | 3.00214   | 2,881.73000  | 2.88173        | 3,002.140         | 12.94      | 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        |        |            | 292.36021    |       | 292.36021 | 292.36343    | 292.36343      |                   |            | 0.00  | 0                | 2,633.00      |
| R197             | On 02/05/2013 | Bond Future        | 282.39 | Call       | 9,970.21000  |       | 9.97021   | 9,973.43000  | 9.97343        | 9,970.210         |            | 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       | 9,960.21000  |       | 9.96021   | 9,963.43000  | 9.96343        | 9,960.210         |            | 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       | 9,950.21000  |       | 9.95021   | 9,953.43000  | 9.95343        | 9,950.210         |            | 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        |        |            | 5.17142      |       | 108.78795 | 5.15487      | 108.81439      |                   | 0.99       | 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             | 0.92       | 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        | 1,827.63000  |       | 1.82763   | 1,801.19000  | 1.80119        | 1,827.630         | 0.92       | 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             | 0.92       | 0.00  | 0                | 0.00          |
| R201             | On 02/05/2013 | Bond Future        | 4.05   | Put        | 1,811.30000  |       | 1.81130   | 1,784.86000  | 1.78486        | 1,811.300         | 0.92       | 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             | 0.92       | 0.00  | 0                | 0.00          |
| R201             | On 02/05/2013 | Bond Future        | 4.06   | Put        | 1,794.96000  |       | 1.79496   | 1,768.52000  | 1.76852        | 1,794.960         | 0.92       | 0.00  | 0                | 0.00          |
| R201             | On 01/08/2013 | Bond Future        |        |            | 5.15044      |       | 105.80683 | 5.13071      | 105.83357      |                   | 0.91       | 0.00  | 0                | 0.00          |
| R201             | On 01/08/2013 | Bond Future        | 107.45 | Call       | 68,561.15000 |       | 68.56115  | 68,587.89000 | 68.58789       | 68,561.150        | 0.99       | 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             | 0.99       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        |        |            | 5.09769      |       | 107.31509 | 5.07237      | 107.34282      |                   | 0.80       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.79   | Call       | 140.88000    |       | 0.14088   | 150.32000    | 0.15032        | 140.880           | 0.79       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.79   | Put        | 478.57000    |       | 0.47857   | 460.28000    | 0.46028        | 478.570           | 0.79       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.80   | Call       | 144.35000    |       | 0.14435   | 153.95000    | 0.15395        | 144.350           | 0.79       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.80   | Put        | 471.04000    |       | 0.47104   | 452.91000    | 0.45291        | 471.040           | 0.79       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.81   | Call       | 147.88000    |       | 0.14788   | 157.65000    | 0.15765        | 147.880           | 0.79       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.81   | Put        | 463.57000    |       | 0.46357   | 445.61000    | 0.44561        | 463.570           | 0.79       | 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        |        |            | 219.72546    |       | 219.72546 | 220.58132    | 220.58132      |                   |            | 0.00  | 0                | 49,417.00     |
| R202             | On 02/05/2013 | Bond Future        | 211.04 | Call       | 8,685.46000  |       | 8.68546   | 9,541.32000  | 9.54132        | 8,685.460         |            | 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       | 8,675.46000  |       | 8.67546   | 9,531.32000  | 9.53132        | 8,675.460         |            | 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       | 8,665.46000  |       | 8.66546   | 9,521.32000  | 9.52132        | 8,665.460         |            | 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        |        |            | 5.82883       |       | 110.37303 | 5.82931       | 110.37110      |                   | 3.86       | 0.00  | 0                | 10,718.00     |
| R203             | On 02/05/2013 | Bond Future        | 5.89   | Call       | 793.46000     |       | 0.79346   | 798.32000     | 0.79832        | 793.460           | 3.89       | 0.00  | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.89   | Put        | 548.53000     |       | 0.54853   | 555.32000     | 0.55532        | 548.530           | 3.89       | 0.00  | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.90   | Call       | 816.19000     |       | 0.81619   | 821.02000     | 0.82102        | 816.190           | 3.89       | 0.00  | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.90   | Put        | 531.28000     |       | 0.53128   | 538.04000     | 0.53804        | 531.280           | 3.89       | 0.00  | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.91   | Call       | 839.30000     |       | 0.83930   | 844.08000     | 0.84408        | 839.300           | 3.89       | 0.00  | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.91   | Put        | 514.43000     |       | 0.51443   | 521.14000     | 0.52114        | 514.430           | 3.89       | 0.00  | 0                | 0.00          |
| R203             | On 01/08/2013 | Bond Future        |        |            | 5.86465       |       | 111.81641 | 5.86517       | 111.81444      |                   | 3.72       | 0.00  | 0                | 0.00          |
| R203             | On 01/08/2013 | Bond Future        | 109.11 | Call       | 98,603.21000  |       | 98.60321  | 98,601.24000  | 98.60124       | 98,603.210        | 3.91       | 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             | 3.91       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        |        |            | 5.90797       |       | 109.25057 | 5.90837       | 109.24915      |                   | 3.61       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 6.01   | Call       | 1,474.07000   |       | 1.47407   | 1,475.90000   | 1.47590        | 1,474.070         | 3.61       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 6.01   | Put        | 1,112.09000   |       | 1.11209   | 1,115.34000   | 1.11534        | 1,112.090         | 3.61       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 571.00 | Call       | 107,021.05000 |       | 107.02105 | 107,019.63000 | 107.01963      | 107,021.050       | 3.80       | 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             | 3.80       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 5.71   | Call       | 955.69000     |       | 0.95569   | 957.64000     | 0.95764        | 955.690           | 3.58       | 0.00  | 0                | 15.00         |
| R203             | On 07/11/2013 | Bond Future        | 5.71   | Put        | 1,662.32000   |       | 1.66232   | 1,665.69000   | 1.66569        | 1,662.320         | 3.58       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 5.99   | Call       | 1,435.14000   |       | 1.43514   | 1,436.99000   | 1.43699        | 1,435.140         | 3.61       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 5.99   | Put        | 1,144.00000   |       | 1.14400   | 1,147.27000   | 1.14727        | 1,144.000         | 3.61       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 6.00   | Call       | 1,454.35000   |       | 1.45435   | 1,456.19000   | 1.45619        | 1,454.350         | 3.61       | 0.00  | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 6.00   | Put        | 1,127.78000   |       | 1.12778   | 1,131.04000   | 1.13104        | 1,127.780         | 3.61       | 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        |        |            | 6.10552       |       | 111.90378 | 6.10089       | 111.92672      |                   | 5.23       | 0.00  | 0                | 6,027.00      |
| R204             | On 02/05/2013 | Bond Future        | 6.29   | Call       | 1,441.95000   |       | 1.44195   | 1,464.72000   | 1.46472        | 1,441.950         | 5.31       | 0.00  | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        | 6.29   | Put        | 532.93000     |       | 0.53293   | 532.76000     | 0.53276        | 532.930           | 5.31       | 0.00  | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        | 6.30   | Call       | 1,474.47000   |       | 1.47447   | 1,497.36000   | 1.49736        | 1,474.470         | 5.31       | 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        | 516.44000     |       | 0.51644   | 516.39000     | 0.51639        | 516.440           | 5.31       | 0.00  | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        | 6.31   | Call       | 1,507.35000   |       | 1.50735   | 1,530.35000   | 1.53035        | 1,507.350         | 5.32       | 0.00  | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        | 6.31   | Put        | 500.34000     |       | 0.50034   | 500.40000     | 0.50040        | 500.340           | 5.32       | 0.00  | 0                | 0.00          |
| R204             | On 01/08/2013 | Bond Future        |        |            | 6.15246       |       | 109.34090 | 6.14757       | 109.36411      |                   | 5.39       | 0.00  | 0                | 0.00          |
| R204             | On 01/08/2013 | Bond Future        | 110.75 | Call       | 100,457.40000 |       | 100.45740 | 100,480.61000 | 100.48061      | 100,457.400       | 5.64       | 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             | 5.64       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        |        |            | 6.20323       |       | 110.89955 | 6.19790       | 110.92366      |                   | 5.03       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 7.00   | Call       | 4,138.81000   |       | 4.13881   | 4,160.53000   | 4.16053        | 4,138.810         | 5.24       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 7.00   | Put        | 607.50000     |       | 0.60750   | 605.11000     | 0.60511        | 607.500           | 5.24       | 0.00  | 0                | 1,270.00      |
| R204             | On 07/11/2013 | Bond Future        | 6.29   | Call       | 2,022.63000   |       | 2.02263   | 2,039.45000   | 2.03945        | 2,022.630         | 5.04       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.29   | Put        | 1,631.05000   |       | 1.63105   | 1,623.76000   | 1.62376        | 1,631.050         | 5.04       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.30   | Call       | 2,047.48000   |       | 2.04748   | 2,064.39000   | 2.06439        | 2,047.480         | 5.04       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.30   | Put        | 1,610.88000   |       | 1.61088   | 1,603.68000   | 1.60368        | 1,610.880         | 5.04       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.31   | Call       | 2,072.49000   |       | 2.07249   | 2,089.49000   | 2.08949        | 2,072.490         | 5.05       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.31   | Put        | 1,590.89000   |       | 1.59089   | 1,583.78000   | 1.58378        | 1,590.890         | 5.05       | 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        |        |            | 5.19807       |       | 103.85102 | 5.17359       | 103.86769      |                   | 0.40       | 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             | 0.37       | 0.00  | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        | 3.39   | Put        | 1,244.17000   |       | 1.24417   | 1,227.50000   | 1.22750        | 1,244.170         | 0.37       | 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             | 0.37       | 0.00  | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        | 3.40   | Put        | 1,237.22000   |       | 1.23722   | 1,220.55000   | 1.22055        | 1,237.220         | 0.37       | 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             | 0.37       | 0.00  | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        | 3.41   | Put        | 1,230.27000   |       | 1.23027   | 1,213.60000   | 1.21360        | 1,230.270         | 0.37       | 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 |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R206             | On 01/08/2013 | Bond Future        |        |            | 5.11408      |       | 101.44733 | 5.07581      | 101.46418      |                   | 0.30       | 0.00  | 0                | 0.00          |
| R206             | On 01/08/2013 | Bond Future        | 103.94 | Call       | 30,449.22000 |       | 30.44922  | 30,466.07000 | 30.46607       | 30,449.220        | 0.32       | 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             | 0.32       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        |        |            | 4.74754      |       | 102.89346 | 4.64886      | 102.91112      |                   | 0.12       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.29   | Call       | 11.90000     |       | 0.01190   | 16.12000     | 0.01612        | 11.900            | 0.12       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.29   | Put        | 93.84000     |       | 0.09384   | 80.40000     | 0.08040        | 93.840            | 0.12       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.30   | Call       | 12.28000     |       | 0.01228   | 16.59000     | 0.01659        | 12.280            | 0.12       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.30   | Put        | 92.42000     |       | 0.09242   | 79.07000     | 0.07907        | 92.420            | 0.12       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.31   | Call       | 12.67000     |       | 0.01267   | 17.08000     | 0.01708        | 12.670            | 0.12       | 0.00  | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.31   | Put        | 91.02000     |       | 0.09102   | 77.77000     | 0.07777        | 91.020            | 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        |        |            | 6.37976      |       | 106.90935 | 6.37522      | 106.93447      |                   | 6.46       | 0.00  | 0                | 7,274.00      |
| R207             | On 02/05/2013 | Bond Future        | 6.44   | Call       | 1,240.40000  |       | 1.24040   | 1,263.94000  | 1.26394        | 1,240.400         | 6.45       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.44   | Put        | 907.80000    |       | 0.90780   | 906.22000    | 0.90622        | 907.800           | 6.45       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.45   | Call       | 1,270.95000  |       | 1.27095   | 1,294.67000  | 1.29467        | 1,270.950         | 6.45       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.45   | Put        | 883.26000    |       | 0.88326   | 881.86000    | 0.88186        | 883.260           | 6.45       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.46   | Call       | 1,301.93000  |       | 1.30193   | 1,325.82000  | 1.32582        | 1,301.930         | 6.45       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.46   | Put        | 859.19000    |       | 0.85919   | 857.96000    | 0.85796        | 859.190           | 6.45       | 0.00  | 0                | 0.00          |
| R207             | On 01/08/2013 | Bond Future        |        |            | 6.43473      |       | 104.67109 | 6.42998      | 104.69646      |                   | 6.74       | 0.00  | 0                | 0.00          |
| R207             | On 01/08/2013 | Bond Future        | 106.18 | Call       | 97,099.90000 |       | 97.09990  | 97,125.27000 | 97.12527       | 97,099.900        | 7.06       | 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             | 7.06       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        |        |            | 6.49073      |       | 106.16320 | 6.48562      | 106.18946      |                   | 6.44       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.69   | Call       | 2,785.75000  |       | 2.78575   | 2,805.57000  | 2.80557        | 2,785.750         | 6.50       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.69   | Put        | 1,767.89000  |       | 1.76789   | 1,761.45000  | 1.76145        | 1,767.890         | 6.50       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.70   | Call       | 2,815.35000  |       | 2.81535   | 2,835.26000  | 2.83526        | 2,815.350         | 6.50       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.70   | Put        | 1,746.73000  |       | 1.74673   | 1,740.38000  | 1.74038        | 1,746.730         | 6.50       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.71   | Call       | 2,845.11000  |       | 2.84511   | 2,865.11000  | 2.86511        | 2,845.110         | 6.51       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.71   | Put        | 1,725.77000  |       | 1.72577   | 1,719.51000  | 1.71951        | 1,725.770         | 6.51       | 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        |        |            | 6.50689      | 102.15685 | 6.48698      | 102.27954      |                   | 7.69       | 0.00  | 0                | 17,342.00     |
| R208             | On 02/05/2013 | Bond Future        | 6.64   | Call       | 1,670.48000  | 1.67048   | 1,756.92000  | 1.75692        | 1,670.480         | 7.74       | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.64   | Put        | 854.90000    | 0.85490   | 818.65000    | 0.81865        | 854.900           | 7.74       | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.65   | Call       | 1,707.85000  | 1.70785   | 1,795.15000  | 1.79515        | 1,707.850         | 7.74       | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.65   | Put        | 831.32000    | 0.83132   | 795.93000    | 0.79593        | 831.320           | 7.74       | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.66   | Call       | 1,745.65000  | 1.74565   | 1,833.80000  | 1.83380        | 1,745.650         | 7.75       | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.66   | Put        | 808.23000    | 0.80823   | 773.69000    | 0.77369        | 808.230           | 7.75       | 0.00  | 0                | 0.00          |
| R208             | On 01/08/2013 | Bond Future        |        |            | 6.55750      | 103.49284 | 6.53674      | 103.61717      |                   | 7.91       | 0.00  | 0                | 0.00          |
| R208             | On 01/08/2013 | Bond Future        | 101.40 | Call       | 94,448.37000 | 94.44837  | 94,572.70000 | 94.57270       | 94,448.370        | 8.25       | 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             | 8.25       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        |        |            | 6.61396      | 101.57205 | 6.59213      | 101.69868      |                   | 7.82       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 7.50   | Call       | 5,857.41000  | 5.85741   | 5,960.91000  | 5.96091        | 5,857.410         | 8.23       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 7.50   | Put        | 878.63000    | 0.87863   | 855.50000    | 0.85550        | 878.630           | 8.23       | 0.00  | 0                | 1,520.00      |
| R208             | On 07/11/2013 | Bond Future        | 6.79   | Call       | 3,154.55000  | 3.15455   | 3,233.01000  | 3.23301        | 3,154.550         | 7.94       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.79   | Put        | 2,140.51000  | 2.14051   | 2,092.34000  | 2.09234        | 2,140.510         | 7.94       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.80   | Call       | 3,187.34000  | 3.18734   | 3,266.23000  | 3.26623        | 3,187.340         | 7.94       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.80   | Put        | 2,116.07000  | 2.11607   | 2,068.33000  | 2.06833        | 2,116.070         | 7.94       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.81   | Call       | 3,220.31000  | 3.22031   | 3,299.61000  | 3.29961        | 3,220.310         | 7.95       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.81   | Put        | 2,091.86000  | 2.09186   | 2,044.53000  | 2.04453        | 2,091.860         | 7.95       | 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        |        |            | 8.26706      | 80.04021  | 8.25259      | 80.16415       |                   | 16.47      | 0.00  | 0                | 9,195.00      |
| R209             | On 02/05/2013 | Bond Future        | 7.99   | Call       | 1,068.02000  | 1.06802   | 1,126.41000  | 1.12641        | 1,068.020         | 16.36      | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 7.99   | Put        | 3,493.92000  | 3.49392   | 3,428.37000  | 3.42837        | 3,493.920         | 16.36      | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 8.00   | Call       | 1,096.42000  | 1.09642   | 1,155.71000  | 1.15571        | 1,096.420         | 16.36      | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 8.00   | Put        | 3,432.79000  | 3.43279   | 3,368.14000  | 3.36814        | 3,432.790         | 16.36      | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 8.01   | Call       | 1,125.20000  | 1.12520   | 1,185.40000  | 1.18540        | 1,125.200         | 16.36      | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 8.01   | Put        | 3,372.19000  | 3.37219   | 3,308.45000  | 3.30845        | 3,372.190         | 16.36      | 0.00  | 0                | 0.00          |
| R209             | On 01/08/2013 | Bond Future        |        |            | 8.33560      | 81.08706  | 8.32075      | 81.21251       |                   | 16.74      | 0.00  | 0                | 0.00          |
| R209             | On 01/08/2013 | Bond Future        | 79.36  | Call       | 71,137.95000 | 71.13795  | 71,263.40000 | 71.26340       | 71,137.950        | 17.34      | 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             | 17.34      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        |        |            | 8.41098      | 79.09839  | 8.39564      | 79.22604       |                   | 19.25      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 9.50   | Call       | 10,110.05000 | 10.11005  | 10,217.19000 | 10.21719       | 10,110.050        | 20.00      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 9.50   | Put        | 1,811.81000  | 1.81181   | 1,791.30000  | 1.79130        | 1,811.810         | 20.00      | 0.00  | 0                | 980.00        |
| R209             | On 07/11/2013 | Bond Future        | 8.79   | Call       | 6,597.83000  | 6.59783   | 6,687.99000  | 6.68799        | 6,597.830         | 19.47      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.79   | Put        | 3,542.99000  | 3.54299   | 3,505.50000  | 3.50550        | 3,542.990         | 19.47      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.80   | Call       | 6,643.88000  | 6.64388   | 6,734.33000  | 6.73433        | 6,643.880         | 19.48      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.80   | Put        | 3,510.96000  | 3.51096   | 3,473.76000  | 3.47376        | 3,510.960         | 19.48      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.81   | Call       | 6,690.05000  | 6.69005   | 6,780.79000  | 6.78079        | 6,690.050         | 19.48      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.81   | Put        | 3,479.17000  | 3.47917   | 3,442.26000  | 3.44226        | 3,479.170         | 19.48      | 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        |        |            | 164.24887   |       | 164.24887 | 164.24784    | 164.24784      |                   |            | 0.00  | 0                | 1,244.00      |
| R210             | On 02/05/2013 | Bond Future        | 161.14 | Call       | 3,108.87000 |       | 3.10887   | 3,107.84000  | 3.10784        | 3,108.870         |            | 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       | 3,098.87000 |       | 3.09887   | 3,097.84000  | 3.09784        | 3,098.870         |            | 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       | 3,088.87000 |       | 3.08887   | 3,087.84000  | 3.08784        | 3,088.870         |            | 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        |        |            | 128.98513   |       | 128.98513 | 128.99098    | 128.99098      |                   |            | 0.00  | 0                | 529.00        |
| R211             | On 02/05/2013 | Bond Future        | 125.69 | Call       | 3,295.13000 |       | 3.29513   | 3,300.98000  | 3.30098        | 3,295.130         |            | 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       | 3,285.13000 |       | 3.28513   | 3,290.98000  | 3.29098        | 3,285.130         |            | 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       | 3,275.13000 |       | 3.27513   | 3,280.98000  | 3.28098        | 3,275.130         |            | 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        |        |            | 136.06400   |       | 136.06400 | 136.17478    | 136.17478      |                   |            | 0.00  | 0                | 20,170.00     |
| R212             | On 02/05/2013 | Bond Future        | 131.09 | Call       | 4,974.00000 |       | 4.97400   | 5,084.78000  | 5.08478        | 4,974.000         |            | 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       | 4,964.00000 |       | 4.96400   | 5,074.78000  | 5.07478        | 4,964.000         |            | 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       | 4,954.00000 |       | 4.95400   | 5,064.78000  | 5.06478        | 4,954.000         |            | 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        |        |            | 7.97111     |       | 92.12157  | 7.94643      | 92.33914       |                   | 14.89      | 0.00  | 0                | 9,267.00      |
| R213             | On 02/05/2013 | Bond Future        | 7.84   | Call       | 1,596.41000 |       | 1.59641   | 1,709.58000  | 1.70958        | 1,596.410         | 14.83      | 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        | 2,760.87000  |       | 2.76087   | 2,656.47000  | 2.65647        | 2,760.870         | 14.83      | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future             | 7.85   | Call       | 1,633.31000  |       | 1.63331   | 1,747.96000  | 1.74796        | 1,633.310         | 14.83      | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future             | 7.85   | Put        | 2,708.20000  |       | 2.70820   | 2,605.28000  | 2.60528        | 2,708.200         | 14.83      | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future             | 7.86   | Call       | 1,670.74000  |       | 1.67074   | 1,786.88000  | 1.78688        | 1,670.740         | 14.83      | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future             | 7.86   | Put        | 2,656.18000  |       | 2.65618   | 2,554.75000  | 2.55475        | 2,656.180         | 14.83      | 0.00  | 0                | 0.00          |
| R213             | On 01/08/2013 | Bond Future             |        |            | 8.03923      |       | 93.32631  | 8.01384      | 93.54674       |                   | 15.53      | 0.00  | 0                | 0.00          |
| R213             | On 01/08/2013 | Bond Future             | 91.25  | Call       | 82,711.29000 |       | 82.71129  | 82,931.72000 | 82.93172       | 82,711.290        | 16.11      | 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             | 16.11      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             |        |            | 8.11569      |       | 91.11944  | 8.08944      | 91.34357       |                   | 16.40      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.59   | Call       | 7,089.47000  |       | 7.08947   | 7,245.58000  | 7.24558        | 7,089.470         | 16.81      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.59   | Put        | 3,174.69000  |       | 3.17469   | 3,106.67000  | 3.10667        | 3,174.690         | 16.81      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.60   | Call       | 7,139.33000  |       | 7.13933   | 7,295.96000  | 7.29596        | 7,139.330         | 16.82      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.60   | Put        | 3,144.69000  |       | 3.14469   | 3,077.19000  | 3.07719        | 3,144.690         | 16.82      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.61   | Call       | 7,189.32000  |       | 7.18932   | 7,346.47000  | 7.34647        | 7,189.320         | 16.83      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.61   | Put        | 3,114.94000  |       | 3.11494   | 3,047.96000  | 3.04796        | 3,114.940         | 16.83      | 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             |        |            | 8.31494      |       | 81.62224  | 8.29534      | 81.79960       |                   | 17.33      | 0.00  | 0                | 2,034.00      |
| R214             | On 02/05/2013 | Bond Future             | 84.31  | Call       | 72,842.62000 |       | 72.84262  | 73,019.98000 | 73.01998       | 72,842.620        | 18.05      | 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             | 18.05      | 0.00  | 0                | 0.00          |
| R214             | On 01/08/2013 | Bond Future             |        |            | 8.38116      |       | 82.68963  | 8.36103      | 82.86932       |                   | 18.14      | 0.00  | 0                | 0.00          |
| R214             | On 01/08/2013 | Bond Future             | 84.31  | Call       | 72,241.73000 |       | 72.24173  | 72,421.42000 | 72.42142       | 72,241.730        | 18.79      | 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             | 18.79      | 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 |        |            | 1.46880      |       | 1.46880   | 1.47140      | 1.47140        |                   | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future | 1.29   | Call       | 1,788.00400 |       | 0.17880   | 1,814.00620  | 0.18140        | 1,788.004         | 19.85      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future | 1.29   | Put        | 0.00400     |       | 0.00000   | 0.00620      | 0.00000        | 0.004             | 19.85      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future | 1.30   | Call       | 1,688.00400 |       | 0.16880   | 1,714.00640  | 0.17140        | 1,688.004         | 18.71      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future | 1.30   | Put        | 0.00400     |       | 0.00000   | 0.00640      | 0.00000        | 0.004             | 18.71      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future | 1.31   | Call       | 1,588.00680 |       | 0.15880   | 1,614.01090  | 0.16140        | 1,588.007         | 18.14      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future | 1.31   | Put        | 0.00680     |       | 0.00000   | 0.01090      | 0.00000        | 0.007             | 18.14      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future |        |            | 1.47990     |       | 1.47990   | 1.48210      | 1.48210        |                   | 13.08      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future | 1.39   | Call       | 987.50260   |       | 0.09875   | 1,006.99170  | 0.10070        | 987.503           | 12.83      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future | 1.39   | Put        | 88.50260    |       | 0.00885   | 85.99170     | 0.00860        | 88.503            | 12.83      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future | 1.40   | Call       | 906.85130   |       | 0.09069   | 926.00910    | 0.09260        | 906.851           | 12.82      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future | 1.40   | Put        | 107.85130   |       | 0.01079   | 105.00910    | 0.01050        | 107.851           | 12.82      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future | 1.41   | Call       | 830.76090   |       | 0.08308   | 849.19870    | 0.08492        | 830.761           | 12.87      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/06/2013 | Foreign Exchange Future | 1.41   | Put        | 131.76090   |       | 0.01318   | 128.19870    | 0.01282        | 131.761           | 12.87      | 0.00  | 0                | 0.00          |

**Total for Derivatives :** **634,496,515.20**    **212,473**    **1 973 112.00**

**i-Bonds**

|       |               |           |  |  |           |  |          |           |          |  |  |      |   |              |
|-------|---------------|-----------|--|--|-----------|--|----------|-----------|----------|--|--|------|---|--------------|
| AA02  | On 28/03/2016 | Spot Bond |  |  | 99.94188  |  | 13.02827 | 99.94188  | 12.99602 |  |  | 0.00 | 0 | 0.00         |
| AA03  | On 11/05/2015 | Spot Bond |  |  | 108.85858 |  | 25.92000 | 108.85858 | 25.85784 |  |  | 0.00 | 0 | 0.00         |
| AA04  | On 22/03/2017 | Spot Bond |  |  | 100.00011 |  | 8.93501  | 100.00011 | 8.91289  |  |  | 0.00 | 0 | 800,000.00   |
| AA05  | On 22/03/2019 | Spot Bond |  |  | 111.70673 |  | 8.55413  | 111.70673 | 8.53319  |  |  | 0.00 | 0 | 8,000,000.00 |
| AB010 | On 21/11/2022 | Spot Bond |  |  | 100.63261 |  | 7.36573  | 100.63261 | 7.34718  |  |  | 0.00 | 0 | 0.00         |
| AB011 | On 21/11/2023 | Spot Bond |  |  | 100.64155 |  | 7.46043  | 100.64155 | 7.44165  |  |  | 0.00 | 0 | 200,000.00   |
| AB012 | On 21/11/2022 | Spot Bond |  |  | 8.00000   |  | 46.75986 | 8.00000   | 46.74973 |  |  | 0.00 | 0 | 0.00         |
| AB013 | On 21/11/2018 | Spot Bond |  |  | 101.73855 |  | 11.36776 | 101.73855 | 11.34196 |  |  | 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 | 27.81903 | 105.29362 | 27.75410     |                |                   |                      | 0.00       | 0                | 12,410,000.00 |
| AB07             | On 07/03/2014 | Spot Bond  | 105.62267 | 48.25037 | 105.62267 | 48.13930     |                |                   |                      | 0.00       | 0                | 7,900,000.00  |
| AB08             | On 03/05/2017 | Spot Bond  | 100.96284 | 10.05844 | 100.96284 | 10.03304     |                |                   |                      | 0.00       | 0                | 0.00          |
| AB09             | On 03/05/2017 | Spot Bond  | 111.66393 | 14.96474 | 111.66393 | 14.92811     |                |                   |                      | 0.00       | 0                | 5,000,000.00  |
| ABCL1            | On 22/09/2013 | Spot Bond  | 100.00003 | 66.19008 | 100.00003 | 65.97885     |                |                   |                      | 0.00       | 0                | 0.00          |
| ABCP11           | On 31/03/2013 | Spot Bond  | 215.58145 | 96.03963 | 215.58145 | 95.52962     |                |                   |                      | 0.00       | 0                | 0.00          |
| ABCP12           | On 20/09/2014 | Spot Bond  | 134.94825 | 29.94963 | 134.94825 | 29.86214     |                |                   |                      | 0.00       | 0                | 0.00          |
| ABCP13           | On 07/12/2023 | Spot Bond  | 269.82094 | 3.19837  | 269.82094 | 3.18339      |                |                   |                      | 0.00       | 0                | 0.00          |
| ABFN04           | On 25/02/2015 | Spot Bond  | 100.53123 | 27.31022 | 100.53123 | 27.24151     |                |                   |                      | 0.00       | 0                | 0.00          |
| ABFN05           | On 17/03/2014 | Spot Bond  | 100.25380 | 45.59008 | 100.25380 | 45.47693     |                |                   | 1,203,045,600,000.00 | 12,000,000 | 3,000,000.00     |               |
| ABFN06           | On 17/03/2016 | Spot Bond  | 100.10451 | 14.23825 | 100.10451 | 14.20296     |                |                   |                      | 0.00       | 0                | 0.00          |
| ABFN07           | On 17/03/2018 | Spot Bond  | 100.10764 | 9.19254  | 100.10764 | 9.16975      |                |                   |                      | 0.00       | 0                | 0.00          |
| ABFN08           | On 17/03/2020 | Spot Bond  | 100.11256 | 8.67845  | 100.11256 | 8.65694      |                |                   |                      | 0.00       | 0                | 0.00          |
| ABFN09           | On 17/03/2026 | Spot Bond  | 100.11573 | 8.74912  | 100.11573 | 8.72743      |                |                   |                      | 0.00       | 0                | 0.00          |
| ABL10A           | On 15/03/2015 | Spot Bond  | 113.03853 | 30.73793 | 113.03853 | 30.66194     |                |                   |                      | 0.00       | 0                | 3,700,000.00  |
| ABL10B           | On 15/03/2015 | Spot Bond  | 102.88112 | 24.72064 | 102.88112 | 24.65785     |                |                   | 373,002,290,713.92   | 3,625,566  | 1,812,783.00     |               |
| ABL11A           | On 29/09/2014 | Spot Bond  | 106.71879 | 37.46539 | 106.71879 | 37.37698     |                |                   |                      | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| ABL11B           | On 29/09/2014 | Spot Bond  | 101.43096 | 31.94562  | 101.43096    | 31.86550       |                   |                    | 0.00      | 0                | 0.00          |
| ABL12B           | On 08/03/2015 | Spot Bond  | 100.69530 | 27.01719  | 100.69530    | 26.95134       |                   |                    | 0.00      | 0                | 0.00          |
| ABL13            | On 11/10/2016 | Spot Bond  | 101.53927 | 12.32746  | 101.53927    | 12.29651       |                   |                    | 0.00      | 0                | 0.00          |
| ABL14            | On 09/10/2015 | Spot Bond  | 101.47729 | 17.26277  | 101.47729    | 17.21945       |                   |                    | 0.00      | 0                | 0.00          |
| ABL15            | On 09/10/2017 | Spot Bond  | 101.61005 | 10.39957  | 101.61005    | 10.37344       |                   |                    | 0.00      | 0                | 0.00          |
| ABL8A            | On 19/09/2013 | Spot Bond  | 108.48706 | 74.46914  | 108.48706    | 74.29105       |                   |                    | 0.00      | 0                | 1,200,000.00  |
| ABL8B            | On 19/09/2013 | Spot Bond  | 101.57306 | 67.33840  | 101.57306    | 67.12058       |                   |                    | 0.00      | 0                | 0.00          |
| ABLC08           | On 19/08/2013 | Spot Bond  | 100.00000 | 79.94012  | 100.00000    | 79.70149       |                   |                    | 0.00      | 0                | 0.00          |
| ABLI01           | On 31/03/2013 | Spot Bond  | 215.26681 | 96.05310  | 215.26681    | 95.54369       |                   |                    | 0.00      | 0                | 0.00          |
| ABLI02           | On 08/05/2014 | Spot Bond  | 133.33110 | 45.81268  | 133.33110    | 45.68006       |                   |                    | 0.00      | 0                | 0.00          |
| ABLI03           | On 15/03/2015 | Spot Bond  | 122.14204 | 21.25169  | 122.14204    | 21.19419       |                   | 688,853,257,214.88 | 5,639,772 | 2,819,886.00     |               |
| ABLI04           | On 11/10/2016 | Spot Bond  | 113.35700 | 10.03513  | 113.35700    | 10.00950       |                   |                    | 0.00      | 0                | 0.00          |
| ABLI05           | On 18/02/2018 | Spot Bond  | 100.00000 | 5.14613   | 100.00000    | 5.13422        |                   |                    | 0.00      | 0                | 0.00          |
| ABLS2A           | On 13/07/2016 | Spot Bond  | 123.70523 | 18.17631  | 123.70523    | 18.12802       |                   |                    | 0.00      | 0                | 0.00          |
| ABLS2B           | On 13/07/2016 | Spot Bond  | 102.18114 | 18.28836  | 102.18114    | 18.24220       |                   |                    | 0.00      | 0                | 0.00          |
| ABLS3            | On 31/03/2018 | Spot Bond  | 99.83242  | 11.93240  | 99.83242     | 11.90290       |                   |                    | 0.00      | 0                | 0.00          |
| ABLS4            | On 29/03/2019 | Spot Bond  | 99.82309  | 11.99407  | 99.82309     | 11.96441       |                   |                    | 0.00      | 0                | 0.00          |
| ABLS5            | On 29/06/2019 | Spot Bond  | 99.81405  | 12.58246  | 99.81405     | 12.55136       |                   |                    | 0.00      | 0                | 200,000.00    |



| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABLS11           | On 29/06/2019 | Spot Bond  | 106.48741 | 5.64875   | 106.48741 | 106.48741    | 5.63508        |                   |            | 0.00  | 0                | 0.00          |
| ABN03U           | On 12/03/2015 | Spot Bond  | 100.00000 | 25.95391  | 100.00000 | 100.00000    | 25.89104       |                   |            | 0.00  | 0                | 0.00          |
| ABN05            | On 18/04/2021 | Spot Bond  | 165.75435 | 4.28371   | 165.75435 | 165.75435    | 4.26920        |                   |            | 0.00  | 0                | 0.00          |
| ABN07            | On 13/06/2015 | Spot Bond  | 157.68318 | 14.45927  | 157.68318 | 157.68318    | 14.41204       |                   |            | 0.00  | 0                | 0.00          |
| ABN09            | On 27/06/2023 | Spot Bond  | 170.05600 | 3.47628   | 170.05600 | 170.05600    | 3.46428        |                   |            | 0.00  | 0                | 0.00          |
| ABN14            | On 10/10/2033 | Spot Bond  | 172.68858 | 4.08306   | 172.68858 | 172.68858    | 4.06880        |                   |            | 0.00  | 0                | 0.00          |
| ABN17            | On 31/03/2013 | Spot Bond  | 215.54135 | 96.04135  | 215.54135 | 215.54135    | 95.53142       |                   |            | 0.00  | 0                | 0.00          |
| ABN23            | On 31/03/2013 | Spot Bond  | 215.58717 | 96.03939  | 215.58717 | 215.58717    | 95.52937       |                   |            | 0.00  | 0                | 0.00          |
| ABN32            | On 31/03/2013 | Spot Bond  | 100.00000 | 101.25653 | 100.00000 | 100.00000    | 100.99284      |                   |            | 0.00  | 0                | 0.00          |
| ABN33            | On 29/01/2018 | Spot Bond  | 71.58015  | 7.16617   | 71.58015  | 71.58015     | 7.15558        |                   |            | 0.00  | 0                | 0.00          |
| ABN34            | On 29/01/2018 | Spot Bond  | 71.58015  | 7.16617   | 71.58015  | 71.58015     | 7.15558        |                   |            | 0.00  | 0                | 0.00          |
| ABN37            | On 07/07/2016 | Spot Bond  | 84.61000  | 13.08026  | 84.61000  | 84.61000     | 13.05830       |                   |            | 0.00  | 0                | 0.00          |
| ABN38            | On 17/08/2015 | Spot Bond  | 92.57000  | 20.34280  | 92.57000  | 92.57000     | 20.30631       |                   |            | 0.00  | 0                | 0.00          |
| ABN39            | On 21/09/2016 | Spot Bond  | 100.05362 | 10.41777  | 100.05362 | 100.05362    | 10.39195       |                   |            | 0.00  | 0                | 0.00          |
| ABN40            | On 29/09/2015 | Spot Bond  | 95.34000  | 18.15850  | 95.34000  | 95.34000     | 18.12522       |                   |            | 0.00  | 0                | 0.00          |
| ABN41            | On 01/10/2014 | Spot Bond  | 100.00000 | 34.07004  | 100.00000 | 100.00000    | 34.00540       |                   |            | 0.00  | 0                | 0.00          |
| ABN42            | On 16/11/2015 | Spot Bond  | 94.00000  | 16.93749  | 94.00000  | 94.00000     | 16.90677       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN44            | On 14/12/2015 | Spot Bond  | 94.99000  | 15.87371  | 94.99000     | 15.84469       |                   |            | 0.00  | 0                | 0.00          |
| ABN45            | On 23/02/2016 | Spot Bond  | 89.20000  | 24.06212  | 89.20000     | 24.02013       |                   |            | 0.00  | 0                | 0.00          |
| ABN46            | On 23/03/2016 | Spot Bond  | 90.02000  | 31.79352  | 90.02000     | 31.73655       |                   |            | 0.00  | 0                | 0.00          |
| ABN47            | On 05/04/2017 | Spot Bond  | 101.37010 | 9.75962   | 101.37010    | 9.73515        |                   |            | 0.00  | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  | 101.21709 | 9.60000   | 101.21709    | 9.57596        |                   |            | 0.00  | 0                | 0.00          |
| ABN49            | On 12/04/2016 | Spot Bond  | 89.83000  | 30.39799  | 89.83000     | 30.34362       |                   |            | 0.00  | 0                | 0.00          |
| ABN50            | On 21/12/2014 | Spot Bond  | 136.93312 | 22.78287  | 136.93312    | 22.71767       |                   |            | 0.00  | 0                | 0.00          |
| ABN51            | On 09/09/2015 | Spot Bond  | 102.86000 | 25.77844  | 102.86000    | 25.72853       |                   |            | 0.00  | 0                | 0.00          |
| ABN52            | On 18/05/2016 | Spot Bond  | 96.69000  | 26.21340  | 96.69000     | 26.16392       |                   |            | 0.00  | 0                | 0.00          |
| ABN53            | On 01/06/2016 | Spot Bond  | 96.61000  | 25.19032  | 96.61000     | 25.14279       |                   |            | 0.00  | 0                | 0.00          |
| ABN54            | On 14/06/2016 | Spot Bond  | 96.38000  | 24.77974  | 96.38000     | 24.73308       |                   |            | 0.00  | 0                | 0.00          |
| ABN55            | On 27/06/2017 | Spot Bond  | 99.94804  | 10.19078  | 99.94804     | 10.16555       |                   |            | 0.00  | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  | 121.81240 | 19.22502  | 121.81240    | 19.17456       |                   |            | 0.00  | 0                | 0.00          |
| ABN57            | On 05/07/2013 | Spot Bond  | 104.20000 | 79.55810  | 104.20000    | 79.38710       |                   |            | 0.00  | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  | 101.30453 | 10.13859  | 101.30453    | 10.11319       |                   |            | 0.00  | 0                | 0.00          |
| ABN59            | On 20/07/2016 | Spot Bond  | 93.54000  | 22.38489  | 93.54000     | 22.34364       |                   |            | 0.00  | 0                | 0.00          |
| ABN60            | On 23/08/2016 | Spot Bond  | 92.85000  | 21.24092  | 92.85000     | 21.20198       |                   |            | 0.00  | 0                | 0.00          |
| ABN61            | On 31/01/2025 | Spot Bond  | 103.39542 | 2.13070   | 103.39542    | 2.12580        |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN62            | On 31/03/2028 | Spot Bond  | 149.61017 | 2.87461   | 149.61017    | 2.86580        |                   |            | 0.00  | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  | 196.08295 | 2.52296   | 196.08295    | 2.51351        |                   |            | 0.00  | 0                | 0.00          |
| ABN64            | On 12/10/2015 | Spot Bond  | 95.40000  | 17.65922  | 95.40000     | 17.62657       |                   |            | 0.00  | 0                | 0.00          |
| ABN65            | On 05/07/2013 | Spot Bond  | 107.27000 | 74.90440  | 107.27000    | 74.73987       |                   |            | 0.00  | 0                | 0.00          |
| ABN66            | On 21/11/2016 | Spot Bond  | 94.09000  | 17.51381  | 94.09000     | 17.48139       |                   |            | 0.00  | 0                | 0.00          |
| ABN67            | On 28/02/2023 | Spot Bond  | 100.00000 | 9.15210   | 100.00000    | 9.13779        |                   |            | 0.00  | 0                | 0.00          |
| ABN68            | On 12/02/2018 | Spot Bond  | 100.00000 | 3.26690   | 100.00000    | 3.26060        |                   |            | 0.00  | 0                | 0.00          |
| ABN69            | On 29/02/2016 | Spot Bond  | 100.00000 | 12.64606  | 100.00000    | 12.62160       |                   |            | 0.00  | 0                | 0.00          |
| ABS10            | On 17/03/2018 | Spot Bond  | 114.69202 | 14.39195  | 114.69202    | 14.35595       |                   |            | 0.00  | 0                | 4,500,000.00  |
| ABS5             | On 01/05/2015 | Spot Bond  | 105.76936 | 25.73109  | 105.76936    | 25.67081       |                   |            | 0.00  | 0                | 4,100,000.00  |
| ABS6             | On 01/06/2020 | Spot Bond  | 102.79126 | 10.29544  | 102.79126    | 10.27200       |                   |            | 0.00  | 0                | 3,300,000.00  |
| ABS7             | On 11/09/2026 | Spot Bond  | 101.48825 | 8.71114   | 101.48825    | 8.69173        |                   |            | 0.00  | 0                | 0.00          |
| ABS9             | On 17/03/2016 | Spot Bond  | 110.44192 | 19.52175  | 110.44192    | 19.47439       |                   |            | 0.00  | 0                | 0.00          |
| ABS11            | On 11/06/2014 | Spot Bond  | 125.04605 | 39.74543  | 125.04605    | 39.63648       |                   |            | 0.00  | 0                | 0.00          |
| ABS11            | On 11/06/2014 | Spot Bond  | 4.00000   | 121.97480 | 4.00000      | 121.95220      |                   |            | 0.00  | 0                | 0.00          |
| ABS12            | On 07/12/2023 | Spot Bond  | 274.59193 | 3.15959   | 274.59193    | 3.14462        |                   |            | 0.00  | 0                | 10,000,000.00 |
| ABS13            | On 31/01/2017 | Spot Bond  | 123.88924 | 5.11084   | 123.88924    | 5.09685        |                   |            | 0.00  | 0                | 0.00          |
| ABS14            | On 31/01/2022 | Spot Bond  | 128.40915 | 2.70142   | 128.40915    | 2.69382        |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL001           | On 31/07/2013 | Spot Bond  | 99.53952  | 86.59730  | 99.53952  | 86.32433     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL017           | On 20/03/2013 | Spot Bond  | 100.06620 | 104.42108 | 100.06620 | 104.14094    |                |                   |            | 0.00  | 0                | 0.00          |
| ACL019           | On 20/06/2013 | Spot Bond  | 100.07265 | 99.63500  | 100.07265 | 99.10465     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL01U           | On 30/06/2015 | Spot Bond  | 100.00000 | 27.01584  | 100.00000 | 26.94894     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL020           | On 31/08/2013 | Spot Bond  | 100.53957 | 79.75634  | 100.53957 | 79.53137     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL024           | On 20/04/2013 | Spot Bond  | 101.66199 | 93.62160  | 101.66199 | 93.38639     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL025           | On 31/08/2013 | Spot Bond  | 100.53957 | 79.75634  | 100.53957 | 79.53137     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL026           | On 08/05/2013 | Spot Bond  | 101.42690 | 89.58918  | 101.42690 | 89.37427     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL027           | On 20/05/2013 | Spot Bond  | 102.82057 | 94.79201  | 102.82057 | 94.56844     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL028           | On 15/09/2015 | Spot Bond  | 111.03772 | 21.70762  | 111.03772 | 21.65472     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL029           | On 20/08/2015 | Spot Bond  | 100.83941 | 22.17607  | 100.83941 | 22.12012     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL033           | On 20/08/2015 | Spot Bond  | 100.86237 | 22.39603  | 100.86237 | 22.33952     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL036           | On 20/08/2015 | Spot Bond  | 101.18756 | 25.51252  | 101.18756 | 25.44796     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL039           | On 20/09/2013 | Spot Bond  | 100.06785 | 66.75019  | 100.06785 | 66.53704     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL041           | On 20/09/2013 | Spot Bond  | 100.06721 | 66.72072  | 100.06721 | 66.50767     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL042           | On 20/08/2015 | Spot Bond  | 100.81643 | 21.95605  | 100.81643 | 21.90066     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL047           | On 22/10/2018 | Spot Bond  | 54.43317  | 8.72940   | 54.43317  | 8.71901      |                |                   |            | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL068           | On 22/02/2014 | Spot Bond  | 100.61624 | 57.10637 | 100.61624 | 56.96258     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL070           | On 31/12/2013 | Spot Bond  | 99.86961  | 65.39938 | 99.86961  | 65.23762     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL071           | On 20/06/2015 | Spot Bond  | 100.00000 | 20.71528 | 100.00000 | 20.67598     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL073           | On 20/09/2015 | Spot Bond  | 100.00000 | 17.39461 | 100.00000 | 17.36161     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL074           | On 20/09/2015 | Spot Bond  | 100.00000 | 17.39461 | 100.00000 | 17.36161     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL075           | On 20/09/2013 | Spot Bond  | 100.07583 | 67.11361 | 100.07583 | 66.89930     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL076           | On 20/09/2015 | Spot Bond  | 100.07969 | 19.17277 | 100.07969 | 19.12526     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL077           | On 20/09/2015 | Spot Bond  | 100.08857 | 20.10198 | 100.08857 | 20.05216     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL078           | On 20/09/2015 | Spot Bond  | 100.07573 | 18.75851 | 100.07573 | 18.71203     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL080           | On 20/09/2015 | Spot Bond  | 100.07841 | 19.03841 | 100.07841 | 18.99124     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL081           | On 20/09/2015 | Spot Bond  | 100.07959 | 19.16157 | 100.07959 | 19.11409     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL082           | On 30/07/2017 | Spot Bond  | 103.08180 | 10.67625 | 103.08180 | 10.65176     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL083           | On 30/07/2017 | Spot Bond  | 103.08180 | 10.67625 | 103.08180 | 10.65176     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL084           | On 30/07/2017 | Spot Bond  | 103.10163 | 10.72559 | 103.10163 | 10.70098     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL085           | On 20/12/2015 | Spot Bond  | 100.07361 | 18.53458 | 100.07361 | 18.48864     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL086           | On 30/07/2017 | Spot Bond  | 103.10163 | 10.72559 | 103.10163 | 10.70098     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL087           | On 30/07/2017 | Spot Bond  | 103.06198 | 10.62691 | 103.06198 | 10.60254     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL088           | On 20/12/2015 | Spot Bond  | 79.64238  | 29.88047 | 79.64238  | 29.83256     |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL089           | On 20/12/2014 | Spot Bond  | 100.07204 | 32.52009  | 100.07204    | 32.43951       |                   |            | 0.00  | 0                | 0.00          |
| ACL091           | On 20/12/2013 | Spot Bond  | 100.07100 | 67.00132  | 100.07100    | 66.83530       |                   |            | 0.00  | 0                | 0.00          |
| ACL092           | On 26/12/2015 | Spot Bond  | 99.94507  | 18.18345  | 99.94507     | 18.13844       |                   |            | 0.00  | 0                | 0.00          |
| ACL093           | On 20/12/2013 | Spot Bond  | 100.07100 | 67.00132  | 100.07100    | 66.83530       |                   |            | 0.00  | 0                | 0.00          |
| ACL095           | On 20/12/2018 | Spot Bond  | 100.07684 | 9.78494   | 100.07684    | 9.76069        |                   |            | 0.00  | 0                | 0.00          |
| ACL096           | On 20/06/2020 | Spot Bond  | 100.07933 | 9.59732   | 100.07933    | 9.57355        |                   |            | 0.00  | 0                | 0.00          |
| ACL097           | On 20/12/2025 | Spot Bond  | 100.08039 | 9.54655   | 100.08039    | 9.52290        |                   |            | 0.00  | 0                | 0.00          |
| ACL098           | On 20/12/2025 | Spot Bond  | 100.07826 | 9.30118   | 100.07826    | 9.27813        |                   |            | 0.00  | 0                | 0.00          |
| ACL099           | On 20/12/2013 | Spot Bond  | 100.06560 | 66.70306  | 100.06560    | 66.53778       |                   |            | 0.00  | 0                | 0.00          |
| ACL100           | On 20/12/2017 | Spot Bond  | 100.07361 | 10.38779  | 100.07361    | 10.36204       |                   |            | 0.00  | 0                | 0.00          |
| ACL102           | On 12/07/2013 | Spot Bond  | 101.31884 | 91.85316  | 101.31884    | 91.54440       |                   |            | 0.00  | 0                | 0.00          |
| ACL104           | On 20/12/2019 | Spot Bond  | 110.28658 | 11.50908  | 110.28658    | 11.47799       |                   |            | 0.00  | 0                | 930,000.00    |
| ACL114           | On 20/03/2014 | Spot Bond  | 100.06728 | 45.62124  | 100.06728    | 45.50820       |                   |            | 0.00  | 0                | 0.00          |
| ACL115           | On 31/01/2014 | Spot Bond  | 105.71996 | 52.49982  | 105.71996    | 52.37687       |                   |            | 0.00  | 0                | 0.00          |
| ACL116           | On 31/01/2014 | Spot Bond  | 100.99526 | 60.08769  | 100.99526    | 59.93589       |                   |            | 0.00  | 0                | 0.00          |
| ACL118           | On 26/01/2021 | Spot Bond  | 101.18059 | 8.20423   | 101.18059    | 8.18370        |                   |            | 0.00  | 0                | 0.00          |
| ACL120           | On 26/01/2021 | Spot Bond  | 102.01291 | 8.15123   | 102.01291    | 8.13068        |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL122           | On 20/06/2016 | Spot Bond  | 100.00000 | 10.35764  | 100.00000    | 10.33799       |                   |            | 0.00  | 0                | 0.00          |
| ACL123           | On 27/01/2014 | Spot Bond  | 101.04786 | 60.66099  | 101.04786    | 60.50936       |                   |            | 0.00  | 0                | 0.00          |
| ACL124           | On 09/06/2018 | Spot Bond  | 100.00000 | 4.53312   | 100.00000    | 4.52304        |                   |            | 0.00  | 0                | 0.00          |
| ACL125           | On 20/09/2017 | Spot Bond  | 100.00000 | 4.71813   | 100.00000    | 4.70757        |                   |            | 0.00  | 0                | 0.00          |
| ACL126           | On 20/09/2016 | Spot Bond  | 72.59933  | 14.61649  | 72.59933     | 14.59465       |                   |            | 0.00  | 0                | 0.00          |
| ACL127           | On 20/09/2021 | Spot Bond  | 127.83552 | 2.19342   | 127.83552    | 2.18743        |                   |            | 0.00  | 0                | 0.00          |
| ACL128           | On 20/09/2021 | Spot Bond  | 127.87043 | 2.27716   | 127.87043    | 2.27094        |                   |            | 0.00  | 0                | 0.00          |
| ACL129           | On 20/09/2021 | Spot Bond  | 100.07569 | 7.23939   | 100.07569    | 7.22144        |                   |            | 0.00  | 0                | 0.00          |
| ACL130           | On 18/08/2014 | Spot Bond  | 100.62321 | 39.14840  | 100.62321    | 39.04982       |                   |            | 0.00  | 0                | 0.00          |
| ACL131           | On 18/08/2014 | Spot Bond  | 100.62321 | 39.14840  | 100.62321    | 39.04982       |                   |            | 0.00  | 0                | 0.00          |
| ACL132           | On 27/01/2014 | Spot Bond  | 101.04786 | 60.66099  | 101.04786    | 60.50936       |                   |            | 0.00  | 0                | 0.00          |
| ACL133           | On 26/08/2014 | Spot Bond  | 100.51806 | 38.49384  | 100.51806    | 38.39701       |                   |            | 0.00  | 0                | 0.00          |
| ACL134           | On 20/09/2014 | Spot Bond  | 100.07299 | 30.86882  | 100.07299    | 30.79233       |                   |            | 0.00  | 0                | 0.00          |
| ACL135           | On 20/09/2014 | Spot Bond  | 100.07235 | 30.82555  | 100.07235    | 30.74917       |                   |            | 0.00  | 0                | 0.00          |
| ACL136           | On 20/09/2021 | Spot Bond  | 101.33418 | 7.01893   | 101.33418    | 7.00134        |                   |            | 0.00  | 0                | 0.00          |
| ACL137           | On 02/09/2016 | Spot Bond  | 100.41093 | 12.43041  | 100.41093    | 12.40019       |                   |            | 0.00  | 0                | 0.00          |
| ACL138           | On 20/09/2021 | Spot Bond  | 101.33457 | 7.00922   | 101.33457    | 6.99165        |                   |            | 0.00  | 0                | 0.00          |
| ACL139           | On 30/07/2017 | Spot Bond  | 103.90444 | 10.40537  | 103.90444    | 10.38134       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL141           | On 30/07/2017 | Spot Bond  | 103.93140 | 10.45345  | 103.93140    | 10.42931       |                   |            | 0.00  | 0                | 0.00          |
| ACL142           | On 20/12/2014 | Spot Bond  | 100.22094 | 30.81812  | 100.22094    | 30.74165       |                   |            | 0.00  | 0                | 0.00          |
| ACL143           | On 20/12/2016 | Spot Bond  | 100.59173 | 11.42454  | 100.59173    | 11.39610       |                   |            | 0.00  | 0                | 0.00          |
| ACL144           | On 20/12/2016 | Spot Bond  | 99.93469  | 10.93463  | 99.93469     | 10.90758       |                   |            | 0.00  | 0                | 0.00          |
| ACL145           | On 20/12/2021 | Spot Bond  | 100.07603 | 7.26881   | 100.07603    | 7.25079        |                   |            | 0.00  | 0                | 0.00          |
| ACL146           | On 30/11/2013 | Spot Bond  | 100.93686 | 59.87508  | 100.93686    | 59.72882       |                   |            | 0.00  | 0                | 0.00          |
| ACL149           | On 20/03/2014 | Spot Bond  | 100.27790 | 43.82948  | 100.27790    | 43.72067       |                   |            | 0.00  | 0                | 0.00          |
| ACL150           | On 20/03/2014 | Spot Bond  | 100.06196 | 43.73567  | 100.06196    | 43.62731       |                   |            | 0.00  | 0                | 0.00          |
| ACL151           | On 20/03/2017 | Spot Bond  | 100.07446 | 9.62715   | 100.07446    | 9.60330        |                   |            | 0.00  | 0                | 0.00          |
| ACL152           | On 08/02/2014 | Spot Bond  | 100.76536 | 58.60940  | 100.76536    | 58.46163       |                   |            | 0.00  | 0                | 0.00          |
| ACL153           | On 20/03/2015 | Spot Bond  | 100.06587 | 21.69916  | 100.06587    | 21.64539       |                   |            | 0.00  | 0                | 0.00          |
| ACL154           | On 20/03/2015 | Spot Bond  | 100.06402 | 21.56073  | 100.06402    | 21.50731       |                   |            | 0.00  | 0                | 0.00          |
| ACL155           | On 20/03/2015 | Spot Bond  | 100.06760 | 21.82944  | 100.06760    | 21.77535       |                   |            | 0.00  | 0                | 0.00          |
| ACL156           | On 20/03/2017 | Spot Bond  | 100.07424 | 9.60810   | 100.07424    | 9.58429        |                   |            | 0.00  | 0                | 0.00          |
| ACL157           | On 20/03/2017 | Spot Bond  | 100.07047 | 9.27459   | 100.07047    | 9.25161        |                   |            | 0.00  | 0                | 0.00          |
| ACL158           | On 20/03/2015 | Spot Bond  | 100.06619 | 21.72358  | 100.06619    | 21.66976       |                   |            | 0.00  | 0                | 0.00          |
| ACL159           | On 20/03/2015 | Spot Bond  | 100.06739 | 21.81315  | 100.06739    | 21.75910       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL161           | On 20/03/2022 | Spot Bond  | 102.65284 | 9.85840   | 102.65284    | 9.83586        |                   |            | 0.00  | 0                | 0.00          |
| ACL162           | On 20/09/2015 | Spot Bond  | 100.06844 | 16.36448  | 100.06844    | 16.32393       |                   |            | 0.00  | 0                | 0.00          |
| ACL163           | On 20/03/2015 | Spot Bond  | 100.06674 | 21.76429  | 100.06674    | 21.71036       |                   |            | 0.00  | 0                | 0.00          |
| ACL164           | On 20/06/2014 | Spot Bond  | 100.09530 | 45.51636  | 100.09530    | 45.40355       |                   |            | 0.00  | 0                | 0.00          |
| ACL165           | On 20/06/2017 | Spot Bond  | 100.18292 | 19.31753  | 100.18292    | 19.26961       |                   |            | 0.00  | 0                | 0.00          |
| ACL166           | On 20/03/2014 | Spot Bond  | 100.06691 | 43.82678  | 100.06691    | 43.71819       |                   |            | 0.00  | 0                | 0.00          |
| ACL167           | On 20/06/2019 | Spot Bond  | 108.26890 | 11.42562  | 108.26890    | 11.39849       |                   |            | 0.00  | 0                | 0.00          |
| ACL168           | On 20/06/2017 | Spot Bond  | 100.07386 | 9.57952   | 100.07386    | 9.55578        |                   |            | 0.00  | 0                | 0.00          |
| ACL169           | On 20/06/2017 | Spot Bond  | 103.66222 | 5.04573   | 103.66222    | 5.03377        |                   |            | 0.00  | 0                | 0.00          |
| ACL170           | On 20/03/2015 | Spot Bond  | 100.06728 | 21.80500  | 100.06728    | 21.75098       |                   |            | 0.00  | 0                | 0.00          |
| ACL172           | On 20/06/2015 | Spot Bond  | 100.06735 | 21.82133  | 100.06735    | 21.76727       |                   |            | 0.00  | 0                | 0.00          |
| ACL173           | On 20/06/2017 | Spot Bond  | 100.07626 | 9.51235   | 100.07626    | 9.48877        |                   |            | 0.00  | 0                | 0.00          |
| ACL174           | On 20/06/2019 | Spot Bond  | 100.07891 | 7.62171   | 100.07891    | 7.60282        |                   |            | 0.00  | 0                | 0.00          |
| ACL175           | On 20/06/2019 | Spot Bond  | 100.07361 | 7.13349   | 100.07361    | 7.11581        |                   |            | 0.00  | 0                | 0.00          |
| ACL177           | On 20/09/2013 | Spot Bond  | 100.07223 | 64.91367  | 100.07223    | 64.70638       |                   |            | 0.00  | 0                | 0.00          |
| ACL178           | On 20/09/2014 | Spot Bond  | 100.07839 | 31.01193  | 100.07839    | 30.93508       |                   |            | 0.00  | 0                | 0.00          |
| ACL180           | On 20/06/2015 | Spot Bond  | 100.07574 | 22.21118  | 100.07574    | 22.15614       |                   |            | 0.00  | 0                | 0.00          |
| ACL181           | On 20/06/2017 | Spot Bond  | 100.08155 | 9.98875   | 100.08155    | 9.96400        |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL182           | On 20/06/2017 | Spot Bond  | 100.07626 | 9.51235   | 100.07626    | 9.48877        |                   |            | 0.00  | 0                | 0.00          |
| ACL183           | On 20/06/2019 | Spot Bond  | 100.07944 | 7.67053   | 100.07944    | 7.65153        |                   |            | 0.00  | 0                | 0.00          |
| ACL184           | On 20/09/2017 | Spot Bond  | 100.07796 | 8.74272   | 100.07796    | 8.72105        |                   |            | 0.00  | 0                | 0.00          |
| ACL185           | On 20/09/2022 | Spot Bond  | 100.07839 | 7.16296   | 100.07839    | 7.14521        |                   |            | 0.00  | 0                | 0.00          |
| ACL186           | On 20/09/2016 | Spot Bond  | 100.07515 | 10.85768  | 100.07515    | 10.83078       |                   |            | 0.00  | 0                | 0.00          |
| ACL187           | On 20/09/2020 | Spot Bond  | 100.07965 | 7.37403   | 100.07965    | 7.35575        |                   |            | 0.00  | 0                | 0.00          |
| ACL188           | On 20/09/2020 | Spot Bond  | 100.08103 | 7.50141   | 100.08103    | 7.48283        |                   |            | 0.00  | 0                | 0.00          |
| ACL189           | On 20/09/2013 | Spot Bond  | 100.06425 | 64.75273  | 100.06425    | 64.54597       |                   |            | 0.00  | 0                | 0.00          |
| ACL190           | On 20/09/2013 | Spot Bond  | 100.06489 | 64.76951  | 100.06489    | 64.56268       |                   |            | 0.00  | 0                | 0.00          |
| ACL191           | On 20/09/2015 | Spot Bond  | 100.06989 | 16.21505  | 100.06989    | 16.17487       |                   |            | 0.00  | 0                | 0.00          |
| ACL192           | On 20/12/2015 | Spot Bond  | 100.07148 | 16.34616  | 100.07148    | 16.30565       |                   |            | 0.00  | 0                | 0.00          |
| ACL193           | On 20/09/2022 | Spot Bond  | 100.08134 | 7.43764   | 100.08134    | 7.41920        |                   |            | 0.00  | 0                | 0.00          |
| ACL194           | On 20/09/2022 | Spot Bond  | 100.08134 | 7.43764   | 100.08134    | 7.41920        |                   |            | 0.00  | 0                | 0.00          |
| ACL195           | On 20/06/2017 | Spot Bond  | 100.08737 | 10.51275  | 100.08737    | 10.48669       |                   |            | 0.00  | 0                | 0.00          |
| ACL196           | On 20/12/2017 | Spot Bond  | 100.07679 | 8.63679   | 100.07679    | 8.61539        |                   |            | 0.00  | 0                | 0.00          |
| ACL197           | On 20/06/2017 | Spot Bond  | 100.08652 | 10.43653  | 100.08652    | 10.41067       |                   |            | 0.00  | 0                | 0.00          |
| ACL198           | On 20/06/2017 | Spot Bond  | 100.08684 | 10.46511  | 100.08684    | 10.43917       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| ACL199           | On 20/06/2017 | Spot Bond  | 100.08737 | 10.51275  | 100.08737    | 10.48669       |                   |                      | 0.00       | 0                | 0.00          |
| ACL200           | On 21/11/2016 | Spot Bond  | 85.50175  | 7.22804   | 85.50175     | 7.21384        |                   |                      | 0.00       | 0                | 0.00          |
| ACL201           | On 20/12/2022 | Spot Bond  | 100.08315 | 7.60440   | 100.08315    | 7.58555        |                   |                      | 0.00       | 0                | 0.00          |
| ACL202           | On 20/12/2022 | Spot Bond  | 100.08315 | 7.60440   | 100.08315    | 7.58555        |                   |                      | 0.00       | 0                | 0.00          |
| ACL203           | On 30/01/2023 | Spot Bond  | 100.00000 | 0.01844   | 100.00000    | 0.01839        |                   |                      | 0.00       | 0                | 0.00          |
| ACL204           | On 14/02/2023 | Spot Bond  | 100.00000 | 0.01778   | 100.00000    | 0.01773        |                   |                      | 0.00       | 0                | 0.00          |
| ACL205           | On 20/03/2016 | Spot Bond  | 100.00000 | 6.25143   | 100.00000    | 6.21800        |                   |                      | 0.00       | 0                | 0.00          |
| ACL206           | On 21/05/2013 | Spot Bond  | 100.00000 | 84.10138  | 100.00000    | 83.90805       |                   |                      | 0.00       | 0                | 0.00          |
| ACL207           | On 22/05/2013 | Spot Bond  | 100.00000 | 83.90805  | 100.00000    | 83.71560       |                   |                      | 0.00       | 0                | 0.00          |
| ACL208           | On 20/03/2018 | Spot Bond  | 100.00000 | 0.94250   | 100.00000    | 0.92829        |                   |                      | 0.00       | 0                | 0.00          |
| ADB03S           | On 09/04/2013 | Spot Bond  | 103.67806 | 101.72813 | 103.67806    | 101.46046      |                   |                      | 0.00       | 0                | 0.00          |
| ADCB01           | On 08/03/2018 | Spot Bond  | 100.00000 | 1.45874   | 100.00000    | 1.45520        |                   | 3,500,000,000,000.00 | 35,000,000 | 400,000,000.00   |               |
| ADCP01           | On 08/06/2013 | Spot Bond  | 100.00000 | 80.75221  | 100.00000    | 80.57395       |                   | 5,100,000,000,000.00 | 51,000,000 | 100,000,000.00   |               |
| AER01U           | On 18/11/2016 | Spot Bond  | 100.00000 | 3.72730   | 100.00000    | 3.71796        |                   |                      | 0.00       | 0                | 0.00          |
| AHF1A1           | On 21/11/2014 | Spot Bond  | 100.56844 | 27.20850  | 100.56844    | 27.14002       |                   |                      | 0.00       | 0                | 0.00          |
| AHF1B1           | On 21/11/2014 | Spot Bond  | 100.63477 | 27.80770  | 100.63477    | 27.73767       |                   |                      | 0.00       | 0                | 0.00          |
| AHF1C1           | On 21/11/2014 | Spot Bond  | 100.67892 | 28.20694  | 100.67892    | 28.13588       |                   |                      | 0.00       | 0                | 0.00          |
| AHF2A1           | On 18/10/2015 | Spot Bond  | 101.20949 | 16.39883  | 101.20949    | 16.35778       |                   |                      | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AHF2B1           | On 18/10/2015 | Spot Bond  | 101.34649 | 17.14216 | 101.34649 | 17.09920     |                |                   |            | 0.00  | 0                | 0.00          |
| AHF2C1           | On 18/10/2015 | Spot Bond  | 101.52904 | 18.13123 | 101.52904 | 18.08573     |                |                   |            | 0.00  | 0                | 0.00          |
| AIR01            | On 15/03/2019 | Spot Bond  | 108.27946 | 12.66513 | 108.27946 | 12.63489     |                |                   |            | 0.00  | 0                | 16,906,000.00 |
| AIR02            | On 30/04/2023 | Spot Bond  | 124.59492 | 13.39517 | 124.59492 | 13.35958     |                |                   |            | 0.00  | 0                | 0.00          |
| AIR02U           | On 05/10/2014 | Spot Bond  | 100.00000 | 33.64910 | 100.00000 | 33.56578     |                |                   |            | 0.00  | 0                | 0.00          |
| AIR03            | On 09/03/2016 | Spot Bond  | 115.64616 | 15.40618 | 115.64616 | 15.36802     |                |                   |            | 0.00  | 0                | 9,000,000.00  |
| AIR03U           | On 26/10/2014 | Spot Bond  | 100.00000 | 32.16691 | 100.00000 | 32.08726     |                |                   |            | 0.00  | 0                | 0.00          |
| AIR04U           | On 26/10/2029 | Spot Bond  | 100.00000 | 15.76183 | 100.00000 | 15.72675     |                |                   |            | 0.00  | 0                | 0.00          |
| AIRL01           | On 30/04/2028 | Spot Bond  | 154.79211 | 4.80943  | 154.79211 | 4.79394      |                |                   |            | 0.00  | 0                | 0.00          |
| AIRL02           | On 18/02/2014 | Spot Bond  | 129.92747 | 42.01382 | 129.92747 | 41.89779     |                |                   |            | 0.00  | 0                | 0.00          |
| ANG02            | On 11/10/2013 | Spot Bond  | 101.15622 | 93.56778 | 101.15622 | 93.32593     |                |                   |            | 0.00  | 0                | 0.00          |
| ANG03            | On 18/04/2013 | Spot Bond  | 100.00000 | 91.02244 | 100.00000 | 90.79602     |                |                   |            | 0.00  | 0                | 0.00          |
| BAW10            | On 01/10/2016 | Spot Bond  | 99.92565  | 11.88157 | 99.92565  | 11.85217     |                |                   |            | 0.00  | 0                | 0.00          |
| BAW11            | On 01/10/2018 | Spot Bond  | 112.23984 | 13.66067 | 112.23984 | 13.62728     |                |                   |            | 0.00  | 0                | 0.00          |
| BAW12            | On 17/04/2015 | Spot Bond  | 101.18527 | 21.33769 | 101.18527 | 21.28429     |                |                   |            | 0.00  | 0                | 0.00          |
| BAW13            | On 17/04/2017 | Spot Bond  | 101.23711 | 9.83429  | 101.23711 | 9.80967      |                |                   |            | 0.00  | 0                | 0.00          |
| BAW14U           | On 01/01/2014 | Spot Bond  | 100.00000 | 64.84046 | 100.00000 | 64.67988     |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAW15            | On 01/02/2016 | Spot Bond  | 100.00000 | 9.49609   | 100.00000    | 9.47231        |                   |            | 0.00  | 0                | 500,000.00    |
| BAW2             | On 02/10/2015 | Spot Bond  | 114.82122 | 24.06418  | 114.82122    | 24.00427       |                   |            | 0.00  | 0                | 160,000.00    |
| BAW3             | On 02/10/2017 | Spot Bond  | 99.81750  | 10.78842  | 99.81750     | 10.76175       |                   |            | 0.00  | 0                | 0.00          |
| BAW4             | On 15/09/2013 | Spot Bond  | 100.11329 | 67.93515  | 100.11329    | 67.71813       |                   |            | 0.00  | 0                | 0.00          |
| BAW5             | On 15/09/2013 | Spot Bond  | 103.73691 | 72.40233  | 103.73691    | 72.23537       |                   |            | 0.00  | 0                | 0.00          |
| BAW6             | On 02/10/2014 | Spot Bond  | 99.83571  | 31.55367  | 99.83571     | 31.47565       |                   |            | 0.00  | 0                | 0.00          |
| BAW7             | On 02/10/2014 | Spot Bond  | 105.24488 | 36.70929  | 105.24488    | 36.62412       |                   |            | 0.00  | 0                | 0.00          |
| BAW8             | On 02/10/2017 | Spot Bond  | 111.52726 | 14.83010  | 111.52726    | 14.79403       |                   |            | 0.00  | 0                | 0.00          |
| BAW9             | On 03/02/2014 | Spot Bond  | 100.88946 | 59.61143  | 100.88946    | 59.46097       |                   |            | 0.00  | 0                | 0.00          |
| BAYA01           | On 31/03/2016 | Spot Bond  | 104.32215 | 19.68566  | 104.32215    | 19.63503       |                   |            | 0.00  | 0                | 0.00          |
| BAYA02           | On 30/06/2013 | Spot Bond  | 99.81811  | 95.41351  | 99.81811     | 94.93483       |                   |            | 0.00  | 0                | 0.00          |
| BAYA04           | On 30/09/2015 | Spot Bond  | 102.00706 | 22.24505  | 102.00706    | 22.18898       |                   |            | 0.00  | 0                | 0.00          |
| BAYA05           | On 30/09/2015 | Spot Bond  | 101.95171 | 22.22804  | 101.95171    | 22.17204       |                   |            | 0.00  | 0                | 0.00          |
| BAYA06           | On 30/09/2016 | Spot Bond  | 99.81798  | 15.63268  | 99.81798     | 15.59403       |                   |            | 0.00  | 0                | 0.00          |
| BAYA07           | On 31/12/2015 | Spot Bond  | 101.94160 | 22.13370  | 101.94160    | 22.07793       |                   |            | 0.00  | 0                | 0.00          |
| BAYA08           | On 31/12/2017 | Spot Bond  | 104.59763 | 14.85644  | 104.59763    | 14.81814       |                   |            | 0.00  | 0                | 0.00          |
| BAYA09           | On 31/12/2015 | Spot Bond  | 99.81335  | 21.38516  | 99.81335     | 21.33229       |                   |            | 0.00  | 0                | 0.00          |
| BAYA10           | On 31/12/2015 | Spot Bond  | 99.81335  | 21.38516  | 99.81335     | 21.33229       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA11           | On 31/03/2016 | Spot Bond  | 99.81340  | 18.05514  | 99.81340     | 18.01051       |                   |            | 0.00  | 0                | 0.00          |
| BAYA12           | On 31/03/2016 | Spot Bond  | 101.35805 | 18.67550  | 101.35805    | 18.62870       |                   |            | 0.00  | 0                | 0.00          |
| BAYA13           | On 31/03/2016 | Spot Bond  | 102.22265 | 19.65612  | 102.22265    | 19.60648       |                   |            | 0.00  | 0                | 0.00          |
| BAYA14           | On 30/09/2015 | Spot Bond  | 102.00706 | 22.24505  | 102.00706    | 22.18898       |                   |            | 0.00  | 0                | 0.00          |
| BAYA15           | On 30/06/2016 | Spot Bond  | 102.70168 | 18.94179  | 102.70168    | 18.89375       |                   |            | 0.00  | 0                | 0.00          |
| BAYA16           | On 30/09/2016 | Spot Bond  | 102.35327 | 13.00604  | 102.35327    | 12.97316       |                   |            | 0.00  | 0                | 0.00          |
| BAYA17           | On 30/09/2016 | Spot Bond  | 99.82359  | 15.28508  | 99.82359     | 15.24728       |                   |            | 0.00  | 0                | 0.00          |
| BAYA18           | On 31/12/2016 | Spot Bond  | 99.81671  | 15.28646  | 99.81671     | 15.24866       |                   |            | 0.00  | 0                | 0.00          |
| BAYA19           | On 31/12/2016 | Spot Bond  | 99.81671  | 15.28646  | 99.81671     | 15.24866       |                   |            | 0.00  | 0                | 0.00          |
| BAYA20           | On 30/09/2014 | Spot Bond  | 99.82722  | 33.65715  | 99.82722     | 33.57394       |                   |            | 0.00  | 0                | 0.00          |
| BAYA21           | On 31/03/2013 | Spot Bond  | 99.86832  | 101.85845 | 99.86832     | 101.59353      |                   |            | 0.00  | 0                | 0.00          |
| BAYA22           | On 30/09/2015 | Spot Bond  | 97.82330  | 20.62525  | 97.82330     | 20.57518       |                   |            | 0.00  | 0                | 0.00          |
| BAYA23           | On 30/06/2017 | Spot Bond  | 103.70924 | 14.33268  | 103.70924    | 14.29601       |                   |            | 0.00  | 0                | 0.00          |
| BAYA24           | On 30/06/2017 | Spot Bond  | 99.79214  | 15.68955  | 99.79214     | 15.65076       |                   |            | 0.00  | 0                | 0.00          |
| BAYA25           | On 30/06/2017 | Spot Bond  | 100.04409 | 13.52245  | 100.04409    | 13.48895       |                   |            | 0.00  | 0                | 0.00          |
| BAYA26           | On 30/09/2017 | Spot Bond  | 99.77076  | 1.73725   | 99.77076     | 1.73296        |                   |            | 0.00  | 0                | 0.00          |
| BAYA27           | On 30/09/2017 | Spot Bond  | 92.33087  | 13.09915  | 92.33087     | 13.06896       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA28           | On 30/09/2013 | Spot Bond  | 99.87024  | 64.58654  | 99.87024     | 64.38065       |                   |            | 0.00  | 0                | 0.00          |
| BAYA29           | On 31/12/2015 | Spot Bond  | 99.83486  | 19.73828  | 99.83486     | 19.68947       |                   |            | 0.00  | 0                | 0.00          |
| BAYA30           | On 31/12/2015 | Spot Bond  | 99.06007  | 10.46774  | 99.06007     | 10.44204       |                   |            | 0.00  | 0                | 0.00          |
| BAYA31           | On 31/12/2018 | Spot Bond  | 99.81958  | 0.71134   | 99.81958     | 0.70958        |                   |            | 0.00  | 0                | 0.00          |
| BAYA32           | On 31/03/2018 | Spot Bond  | 100.00000 | 1.59111   | 100.00000    | 1.58737        |                   |            | 0.00  | 0                | 0.00          |
| BAYB02           | On 31/03/2016 | Spot Bond  | 104.16088 | 23.01849  | 104.16088    | 22.95937       |                   |            | 0.00  | 0                | 0.00          |
| BAYB03           | On 31/12/2016 | Spot Bond  | 103.97505 | 20.97569  | 103.97505    | 20.92191       |                   |            | 0.00  | 0                | 0.00          |
| BAYB04           | On 31/03/2017 | Spot Bond  | 106.00425 | 18.12232  | 106.00425    | 18.07505       |                   |            | 0.00  | 0                | 0.00          |
| BAYB05           | On 30/06/2019 | Spot Bond  | 99.75847  | 15.52224  | 99.75847     | 15.48388       |                   |            | 0.00  | 0                | 0.00          |
| BAYB06           | On 31/12/2019 | Spot Bond  | 99.75846  | 0.29272   | 99.75846     | 0.29200        |                   |            | 0.00  | 0                | 0.00          |
| BAYB07           | On 31/03/2020 | Spot Bond  | 100.00000 | 0.15493   | 100.00000    | 0.15417        |                   |            | 0.00  | 0                | 0.00          |
| BAYC1U           | On 31/12/2016 | Spot Bond  | 100.00000 | 7.16574   | 100.00000    | 7.15215        |                   |            | 0.00  | 0                | 0.00          |
| BAYD1U           | On 30/06/2035 | Spot Bond  | 100.00000 | 22.34278  | 100.00000    | 22.28746       |                   |            | 0.00  | 0                | 0.00          |
| BAYD2U           | On 30/06/2035 | Spot Bond  | 100.00000 | 20.33445  | 100.00000    | 20.28409       |                   |            | 0.00  | 0                | 0.00          |
| BAYD3U           | On 30/06/2035 | Spot Bond  | 100.00000 | 12.55212  | 100.00000    | 12.52105       |                   |            | 0.00  | 0                | 0.00          |
| BAYD4U           | On 30/06/2035 | Spot Bond  | 100.00000 | 12.57733  | 100.00000    | 12.54584       |                   |            | 0.00  | 0                | 0.00          |
| BAYD5U           | On 30/06/2035 | Spot Bond  | 100.00000 | 15.17612  | 100.00000    | 15.13854       |                   |            | 0.00  | 0                | 0.00          |
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 | 13.14984  | 100.00000    | 13.11729       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BCJ01            | On 10/03/2013 | Spot Bond  | 100.20198 | 52.60941  | 100.20198 | 52.60940     |                |                   |            | 0.00  | 0                | 0.00          |
| BCP1             | On 30/09/2014 | Spot Bond  | 102.32067 | 33.90903  | 102.32067 | 33.82332     |                |                   |            | 0.00  | 0                | 0.00          |
| BCP2             | On 30/09/2015 | Spot Bond  | 102.37811 | 21.00592  | 102.37811 | 20.95281     |                |                   |            | 0.00  | 0                | 0.00          |
| BCP67U           | On 24/04/2013 | Spot Bond  | 100.00000 | 89.68059  | 100.00000 | 89.46078     |                |                   |            | 0.00  | 0                | 0.00          |
| BCP68U           | On 15/05/2013 | Spot Bond  | 100.00000 | 85.28037  | 100.00000 | 85.08159     |                |                   |            | 0.00  | 0                | 0.00          |
| BCP69U           | On 07/06/2013 | Spot Bond  | 100.00000 | 80.93126  | 100.00000 | 80.75221     |                |                   |            | 0.00  | 0                | 4,260,000.00  |
| BD0202           | On 31/12/2018 | Spot Bond  | 169.54509 | 2.27791   | 169.54509 | 2.27020      |                |                   |            | 0.00  | 0                | 0.00          |
| BD0205           | On 28/04/2028 | Spot Bond  | 150.32167 | 10.81400  | 150.32167 | 10.78685     |                |                   |            | 0.00  | 0                | 0.00          |
| BD0206           | On 02/03/2028 | Spot Bond  | 150.48996 | 4.99045   | 150.48996 | 4.97792      |                |                   |            | 0.00  | 0                | 0.00          |
| BD0302           | On 18/04/2028 | Spot Bond  | 105.72100 | 10.79558  | 105.72100 | 10.77044     |                |                   |            | 0.00  | 0                | 0.00          |
| BD310A           | On 08/05/2014 | Spot Bond  | 101.02420 | 41.18507  | 101.02420 | 41.08099     |                |                   |            | 0.00  | 0                | 0.00          |
| BD310B           | On 03/07/2013 | Spot Bond  | 101.68745 | 94.99947  | 101.68745 | 94.66906     |                |                   |            | 0.00  | 0                | 0.00          |
| BD310C           | On 18/02/2014 | Spot Bond  | 100.66680 | 57.64898  | 100.66680 | 57.50377     |                |                   |            | 0.00  | 0                | 0.00          |
| BD311A           | On 08/02/2014 | Spot Bond  | 100.64029 | 58.67290  | 100.64029 | 58.52513     |                |                   |            | 0.00  | 0                | 0.00          |
| BD311B           | On 04/07/2013 | Spot Bond  | 104.00756 | 94.95886  | 104.00756 | 94.62284     |                |                   |            | 0.00  | 0                | 0.00          |
| BD311C           | On 31/10/2013 | Spot Bond  | 100.90417 | 59.78022  | 100.90417 | 59.62931     |                |                   |            | 0.00  | 0                | 0.00          |
| BD311D           | On 31/03/2013 | Spot Bond  | 101.68177 | 101.99073 | 101.68177 | 101.72089    |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BD311E           | On 07/12/2023 | Spot Bond  | 100.33377 | 7.21194   | 100.33377    | 7.19442        |                   |            | 0.00  | 0                | 0.00          |
| BD311F           | On 20/09/2014 | Spot Bond  | 100.06919 | 32.26387  | 100.06919    | 32.18393       |                   |            | 0.00  | 0                | 0.00          |
| BD32AU           | On 08/05/2014 | Spot Bond  | 100.00000 | 35.59450  | 100.00000    | 35.50537       |                   |            | 0.00  | 0                | 0.00          |
| BEER01           | On 19/07/2013 | Spot Bond  | 100.00000 | 77.71428  | 100.00000    | 77.55696       |                   |            | 0.00  | 0                | 0.00          |
| BG22A1           | On 21/07/2016 | Spot Bond  | 101.11913 | 12.96106  | 101.11913    | 12.92865       |                   |            | 0.00  | 0                | 0.00          |
| BG22A2           | On 21/07/2016 | Spot Bond  | 101.12772 | 13.01251  | 101.12772    | 12.97997       |                   |            | 0.00  | 0                | 0.00          |
| BG22A3           | On 21/07/2016 | Spot Bond  | 101.15348 | 13.16684  | 101.15348    | 13.13390       |                   |            | 0.00  | 0                | 0.00          |
| BG22B1           | On 21/07/2016 | Spot Bond  | 101.23934 | 13.68085  | 101.23934    | 13.64660       |                   |            | 0.00  | 0                | 0.00          |
| BG22C1           | On 21/07/2016 | Spot Bond  | 101.32517 | 14.19425  | 101.32517    | 14.15868       |                   |            | 0.00  | 0                | 0.00          |
| BG22D1           | On 21/07/2016 | Spot Bond  | 101.56516 | 15.62847  | 101.56516    | 15.58923       |                   |            | 0.00  | 0                | 0.00          |
| BG22YU           | On 21/07/2016 | Spot Bond  | 100.00000 | 6.23858   | 100.00000    | 6.22313        |                   |            | 0.00  | 0                | 0.00          |
| BG32A1           | On 30/10/2016 | Spot Bond  | 100.93890 | 10.42154  | 100.93890    | 10.39551       |                   |            | 0.00  | 0                | 0.00          |
| BG32A2           | On 30/10/2016 | Spot Bond  | 100.99127 | 10.78484  | 100.99127    | 10.75789       |                   |            | 0.00  | 0                | 0.00          |
| BG32A3           | On 30/10/2016 | Spot Bond  | 101.01372 | 10.94044  | 101.01372    | 10.91310       |                   |            | 0.00  | 0                | 0.00          |
| BG32A4           | On 30/10/2016 | Spot Bond  | 101.02120 | 10.99230  | 101.02120    | 10.96483       |                   |            | 0.00  | 0                | 0.00          |
| BG32B            | On 30/10/2016 | Spot Bond  | 101.11093 | 11.61412  | 101.11093    | 11.58507       |                   |            | 0.00  | 0                | 0.00          |
| BG32C            | On 30/10/2016 | Spot Bond  | 101.23048 | 12.44188  | 101.23048    | 12.41073       |                   |            | 0.00  | 0                | 0.00          |
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 | 3.90458   | 100.00000    | 3.89491        |                   |            | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|-------------------|---------|------------------|---------------|
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 | 3.90458  | 100.00000 | 3.89491      |                |                   |                   | 0.00    | 0                | 0.00          |
| BG42A1           | On 15/03/2017 | Spot Bond  | 100.10441 | 8.85391  | 100.10441 | 8.83196      |                |                   |                   | 0.00    | 0                | 0.00          |
| BG42A2           | On 15/03/2017 | Spot Bond  | 100.11338 | 9.38394  | 100.11338 | 9.36067      |                |                   |                   | 0.00    | 0                | 0.00          |
| BG42A3           | On 15/03/2017 | Spot Bond  | 100.11583 | 9.52847  | 100.11583 | 9.50485      |                |                   |                   | 0.00    | 0                | 0.00          |
| BG42A4           | On 15/03/2017 | Spot Bond  | 107.76177 | 11.03444 | 107.76177 | 11.00820     |                |                   |                   | 0.00    | 0                | 0.00          |
| BG42B            | On 15/03/2017 | Spot Bond  | 100.12316 | 9.96206  | 100.12316 | 9.93735      |                |                   |                   | 0.00    | 0                | 0.00          |
| BG42C            | On 15/06/2017 | Spot Bond  | 100.13609 | 10.73273 | 100.13609 | 10.70612     |                |                   |                   | 0.00    | 0                | 0.00          |
| BG42DU           | On 15/03/2017 | Spot Bond  | 100.00000 | 2.80083  | 100.00000 | 2.79389      |                |                   |                   | 0.00    | 0                | 0.00          |
| BG42YU           | On 15/03/2017 | Spot Bond  | 100.00000 | 2.80083  | 100.00000 | 2.79389      |                |                   |                   | 0.00    | 0                | 0.00          |
| BID01            | On 06/08/2014 | Spot Bond  | 110.26280 | 36.52502 | 110.26280 | 36.43652     |                |                   | 54,819,466,538.80 | 497,171 | 3,797,171.00     |               |
| BID04            | On 23/11/2017 | Spot Bond  | 100.53667 | 8.01902  | 100.53667 | 7.99885      |                |                   |                   | 0.00    | 0                | 0.00          |
| BIDC26           | On 02/08/2013 | Spot Bond  | 96.69296  | 72.66516 | 96.69296  | 72.52555     |                |                   |                   | 0.00    | 0                | 0.00          |
| BIDC29           | On 08/05/2013 | Spot Bond  | 100.00000 | 86.69834 | 100.00000 | 86.49289     |                |                   |                   | 0.00    | 0                | 0.00          |
| BIDC30           | On 20/06/2013 | Spot Bond  | 100.00000 | 78.66379 | 100.00000 | 78.49462     |                |                   |                   | 0.00    | 0                | 0.00          |
| BLG1A4           | On 21/11/2015 | Spot Bond  | 100.49749 | 14.32922 | 100.49749 | 14.29317     |                |                   |                   | 0.00    | 0                | 0.00          |
| BLG1A5           | On 21/11/2032 | Spot Bond  | 100.00000 | 6.65026  | 100.00000 | 6.63360      |                |                   |                   | 0.00    | 0                | 0.00          |
| BLG1A6           | On 21/11/2032 | Spot Bond  | 100.60117 | 6.98656  | 100.60117 | 6.96897      |                |                   |                   | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BLG1B            | On 21/11/2015 | Spot Bond  | 100.49926 | 14.34795  | 100.49926    | 14.31187       |                   |            | 0.00  | 0                | 0.00          |
| BLG1C            | On 21/11/2015 | Spot Bond  | 100.52855 | 14.65706  | 100.52855    | 14.62018       |                   |            | 0.00  | 0                | 0.00          |
| BLG1D            | On 21/11/2015 | Spot Bond  | 100.58172 | 15.21873  | 100.58172    | 15.18043       |                   |            | 0.00  | 0                | 0.00          |
| BLG1E            | On 21/11/2015 | Spot Bond  | 100.80214 | 17.55461  | 100.80214    | 17.51033       |                   |            | 0.00  | 0                | 0.00          |
| BLG1F            | On 21/11/2032 | Spot Bond  | 101.17004 | 13.60383  | 101.17004    | 13.56940       |                   |            | 0.00  | 0                | 0.00          |
| BMWFO3           | On 15/06/2013 | Spot Bond  | 100.10916 | 102.15125 | 100.10916    | 101.59244      |                   |            | 0.00  | 0                | 0.00          |
| BSR05            | On 01/07/2013 | Spot Bond  | 100.17136 | 95.62248  | 100.17136    | 95.29222       |                   |            | 0.00  | 0                | 0.00          |
| BSR09            | On 20/12/2013 | Spot Bond  | 100.07370 | 65.39987  | 100.07370    | 65.23781       |                   |            | 0.00  | 0                | 0.00          |
| BSR10            | On 07/06/2013 | Spot Bond  | 100.27042 | 85.56092  | 100.27042    | 85.37121       |                   |            | 0.00  | 0                | 0.00          |
| BUS01U           | On 30/09/2016 | Spot Bond  | 100.00000 | 9.68464   | 100.00000    | 9.66065        |                   |            | 0.00  | 0                | 0.00          |
| CBL06            | On 02/11/2014 | Spot Bond  | 112.83919 | 36.35716  | 112.83919    | 36.26741       |                   |            | 0.00  | 0                | 3,500,000.00  |
| CBL08            | On 02/11/2016 | Spot Bond  | 121.22515 | 19.20119  | 121.22515    | 19.15100       |                   |            | 0.00  | 0                | 14,000.00     |
| CBL09            | On 29/01/2017 | Spot Bond  | 101.55684 | 14.53576  | 101.55684    | 14.49925       |                   |            | 0.00  | 0                | 0.00          |
| CBL10            | On 06/05/2014 | Spot Bond  | 100.95576 | 40.78216  | 100.95576    | 40.67916       |                   |            | 0.00  | 0                | 0.00          |
| CBL11            | On 06/05/2016 | Spot Bond  | 108.79348 | 18.97280  | 108.79348    | 18.92733       |                   |            | 0.00  | 0                | 8,400,000.00  |
| CBL12            | On 06/09/2018 | Spot Bond  | 109.29382 | 11.28392  | 109.29382    | 11.25721       |                   |            | 0.00  | 0                | 0.00          |
| CBL13            | On 01/02/2019 | Spot Bond  | 101.38676 | 11.01496  | 101.38676    | 10.98704       |                   |            | 0.00  | 0                | 0.00          |
| CBL14            | On 01/02/2019 | Spot Bond  | 110.62195 | 12.00899  | 110.62195    | 11.97982       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CBL15            | On 18/05/2015 | Spot Bond  | 100.52977 | 20.42380  | 100.52977    | 20.37242       |                   |            | 0.00  | 0                | 40,000,000.00 |
| CBL16            | On 18/05/2017 | Spot Bond  | 105.82127 | 14.29392  | 105.82127    | 14.26042       |                   |            | 0.00  | 0                | 2,800,000.00  |
| CBL17            | On 23/08/2019 | Spot Bond  | 100.81182 | 10.30493  | 100.81182    | 10.27893       |                   |            | 0.00  | 0                | 0.00          |
| CBL18            | On 23/08/2019 | Spot Bond  | 105.70562 | 11.28960  | 105.70562    | 11.26317       |                   |            | 0.00  | 0                | 0.00          |
| CBL19            | On 02/11/2015 | Spot Bond  | 100.97754 | 16.15741  | 100.97754    | 16.11660       |                   |            | 0.00  | 0                | 0.00          |
| CBL20            | On 14/12/2019 | Spot Bond  | 100.26196 | 9.83496   | 100.26196    | 9.81055        |                   |            | 0.00  | 0                | 0.00          |
| CCT01            | On 23/06/2023 | Spot Bond  | 123.26011 | 12.59884  | 123.26011    | 12.56565       |                   |            | 0.00  | 0                | 885,000.00    |
| CCT02            | On 12/06/2024 | Spot Bond  | 119.72199 | 12.26873  | 119.72199    | 12.23715       |                   |            | 0.00  | 0                | 1,000,000.00  |
| CCT03            | On 15/03/2025 | Spot Bond  | 123.54995 | 14.53620  | 123.54995    | 14.49761       |                   |            | 0.00  | 0                | 26,000,000.00 |
| CGR10            | On 08/12/2016 | Spot Bond  | 100.40002 | 13.66427  | 100.40002    | 13.63105       |                   |            | 0.00  | 0                | 0.00          |
| CGR11            | On 28/03/2016 | Spot Bond  | 107.22537 | 23.17919  | 107.22537    | 23.12429       |                   |            | 0.00  | 0                | 0.00          |
| CGR12            | On 14/11/2014 | Spot Bond  | 100.86678 | 29.14996  | 100.86678    | 29.07640       |                   |            | 0.00  | 0                | 0.00          |
| CGR7             | On 22/07/2014 | Spot Bond  | 102.24997 | 46.22608  | 102.24997    | 46.10931       |                   |            | 0.00  | 0                | 0.00          |
| CGR8             | On 22/07/2015 | Spot Bond  | 102.59156 | 29.09420  | 102.59156    | 29.02049       |                   |            | 0.00  | 0                | 0.00          |
| CIG01            | On 06/06/2015 | Spot Bond  | 100.41408 | 20.90471  | 100.41408    | 20.85388       |                   |            | 0.00  | 0                | 0.00          |
| CLN103           | On 20/03/2013 | Spot Bond  | 100.11325 | 108.63915 | 100.11325    | 108.34757      |                   |            | 0.00  | 0                | 0.00          |
| CLN104           | On 15/06/2014 | Spot Bond  | 100.18762 | 50.24433  | 100.18762    | 50.11970       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN108           | On 20/06/2013 | Spot Bond  | 100.07319 | 99.63498  | 100.07319    | 99.10463       |                   |            | 0.00  | 0                | 0.00          |
| CLN110           | On 31/03/2013 | Spot Bond  | 100.00000 | 101.25653 | 100.00000    | 100.99284      |                   |            | 0.00  | 0                | 0.00          |
| CLN111           | On 31/03/2013 | Spot Bond  | 100.00000 | 101.25653 | 100.00000    | 100.99284      |                   |            | 0.00  | 0                | 0.00          |
| CLN112           | On 31/03/2013 | Spot Bond  | 100.00000 | 101.25653 | 100.00000    | 100.99284      |                   |            | 0.00  | 0                | 0.00          |
| CLN113           | On 31/03/2013 | Spot Bond  | 100.00000 | 101.25653 | 100.00000    | 100.99284      |                   |            | 0.00  | 0                | 0.00          |
| CLN114           | On 20/06/2013 | Spot Bond  | 100.07319 | 99.63498  | 100.07319    | 99.10463       |                   |            | 0.00  | 0                | 0.00          |
| CLN115           | On 20/06/2013 | Spot Bond  | 100.07319 | 99.63498  | 100.07319    | 99.10463       |                   |            | 0.00  | 0                | 0.00          |
| CLN116           | On 31/08/2013 | Spot Bond  | 100.53672 | 79.74391  | 100.53672    | 79.51898       |                   |            | 0.00  | 0                | 0.00          |
| CLN117           | On 20/06/2013 | Spot Bond  | 100.07373 | 99.65902  | 100.07373    | 99.12854       |                   |            | 0.00  | 0                | 0.00          |
| CLN118           | On 20/06/2013 | Spot Bond  | 100.06833 | 99.41858  | 100.06833    | 98.88941       |                   |            | 0.00  | 0                | 0.00          |
| CLN120           | On 20/06/2013 | Spot Bond  | 100.06400 | 99.22623  | 100.06400    | 98.69811       |                   |            | 0.00  | 0                | 0.00          |
| CLN123           | On 23/05/2013 | Spot Bond  | 100.60353 | 86.60489  | 100.60353    | 86.40571       |                   |            | 0.00  | 0                | 0.00          |
| CLN126           | On 20/08/2015 | Spot Bond  | 101.15466 | 25.19707  | 101.15466    | 25.13332       |                   |            | 0.00  | 0                | 0.00          |
| CLN127           | On 01/07/2013 | Spot Bond  | 99.83222  | 95.65314  | 99.83222     | 95.32383       |                   |            | 0.00  | 0                | 0.00          |
| CLN130           | On 20/08/2015 | Spot Bond  | 101.14186 | 25.07436  | 101.14186    | 25.01093       |                   |            | 0.00  | 0                | 0.00          |
| CLN132           | On 20/09/2013 | Spot Bond  | 100.06829 | 66.74514  | 100.06829    | 66.53200       |                   |            | 0.00  | 0                | 0.00          |
| CLN133           | On 20/09/2013 | Spot Bond  | 100.06451 | 66.57324  | 100.06451    | 66.36066       |                   |            | 0.00  | 0                | 0.00          |
| CLN134           | On 20/08/2015 | Spot Bond  | 101.20948 | 25.72275  | 101.20948    | 25.65764       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN135           | On 22/08/2013 | Spot Bond  | 100.61649 | 80.98216  | 100.61649 | 80.74140     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN136           | On 22/08/2013 | Spot Bond  | 100.58787 | 80.89993  | 100.58787 | 80.65947     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN138           | On 31/08/2013 | Spot Bond  | 100.59448 | 79.96661  | 100.59448 | 79.74095     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN140           | On 20/06/2013 | Spot Bond  | 100.07482 | 99.70711  | 100.07482 | 99.17637     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN141           | On 20/06/2013 | Spot Bond  | 100.07103 | 99.53880  | 100.07103 | 99.00898     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN143           | On 20/09/2013 | Spot Bond  | 100.07206 | 66.91704  | 100.07206 | 66.70334     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN145           | On 20/09/2013 | Spot Bond  | 106.64650 | 75.66659  | 106.64650 | 75.48814     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN147           | On 19/04/2013 | Spot Bond  | 103.71200 | 102.82928 | 103.71200 | 102.56557    |                |                   |            | 0.00  | 0                | 0.00          |
| CLN149           | On 20/09/2013 | Spot Bond  | 104.51633 | 72.88311  | 104.51633 | 72.71402     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN152           | On 20/08/2013 | Spot Bond  | 100.85780 | 82.02278  | 100.85780 | 81.77700     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN154           | On 20/03/2014 | Spot Bond  | 100.09542 | 47.71700  | 100.09542 | 47.59874     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN156           | On 20/12/2013 | Spot Bond  | 100.79729 | 67.82408  | 100.79729 | 67.65493     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN157           | On 20/12/2013 | Spot Bond  | 100.79729 | 67.82408  | 100.79729 | 67.65493     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN158           | On 19/04/2013 | Spot Bond  | 101.28023 | 93.90001  | 101.28023 | 93.66431     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN159           | On 14/02/2015 | Spot Bond  | 100.83563 | 28.63861  | 100.83563 | 28.56637     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN162           | On 20/09/2015 | Spot Bond  | 100.00000 | 19.42972  | 100.00000 | 19.38161     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN163           | On 20/09/2015 | Spot Bond  | 100.00000 | 19.21635  | 100.00000 | 19.16877     |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN164           | On 30/04/2014 | Spot Bond  | 100.00000 | 45.49912  | 100.00000    | 45.38519       |                   |            | 0.00  | 0                | 0.00          |
| CLN165           | On 30/04/2014 | Spot Bond  | 100.00000 | 45.49912  | 100.00000    | 45.38519       |                   |            | 0.00  | 0                | 0.00          |
| CLN166           | On 30/04/2014 | Spot Bond  | 100.00000 | 45.49912  | 100.00000    | 45.38519       |                   |            | 0.00  | 0                | 0.00          |
| CLN167           | On 30/04/2014 | Spot Bond  | 100.00000 | 45.49912  | 100.00000    | 45.38519       |                   |            | 0.00  | 0                | 0.00          |
| CLN168           | On 30/04/2014 | Spot Bond  | 100.00000 | 45.49912  | 100.00000    | 45.38519       |                   |            | 0.00  | 0                | 0.00          |
| CLN169           | On 30/04/2014 | Spot Bond  | 100.00000 | 45.49912  | 100.00000    | 45.38519       |                   |            | 0.00  | 0                | 0.00          |
| CLN170           | On 20/12/2015 | Spot Bond  | 100.07575 | 18.70239  | 100.07575    | 18.65604       |                   |            | 0.00  | 0                | 0.00          |
| CLN172           | On 30/04/2014 | Spot Bond  | 100.00000 | 45.49912  | 100.00000    | 45.38519       |                   |            | 0.00  | 0                | 0.00          |
| CLN174           | On 31/03/2013 | Spot Bond  | 100.04314 | 101.40218 | 100.04314    | 101.13801      |                   |            | 0.00  | 0                | 0.00          |
| CLN175           | On 31/03/2013 | Spot Bond  | 100.23356 | 102.04108 | 100.23356    | 101.77476      |                   |            | 0.00  | 0                | 0.00          |
| CLN176           | On 31/03/2013 | Spot Bond  | 100.08420 | 101.62894 | 100.08420    | 101.36407      |                   |            | 0.00  | 0                | 0.00          |
| CLN177           | On 31/03/2013 | Spot Bond  | 100.05746 | 101.63021 | 100.05746    | 101.36541      |                   |            | 0.00  | 0                | 0.00          |
| CLN178           | On 15/04/2014 | Spot Bond  | 100.00000 | 44.45984  | 100.00000    | 44.34974       |                   |            | 0.00  | 0                | 0.00          |
| CLN179           | On 20/03/2016 | Spot Bond  | 100.06980 | 12.89384  | 100.06980    | 12.86188       |                   |            | 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 | 15.25860  | 100.15069    | 15.22076       |                   |            | 0.00  | 0                | 0.00          |
| CLN184           | On 01/07/2021 | Spot Bond  | 99.78582  | 11.98325  | 99.78582     | 11.95648       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN185           | On 15/06/2016 | Spot Bond  | 100.15069 | 15.25860  | 100.15069    | 15.22076       |                   |            | 0.00  | 0                | 0.00          |
| CLN186           | On 06/07/2016 | Spot Bond  | 101.41261 | 13.65980  | 101.41261    | 13.62555       |                   |            | 0.00  | 0                | 0.00          |
| CLN187           | On 15/06/2014 | Spot Bond  | 100.22617 | 48.79698  | 100.22617    | 48.67590       |                   |            | 0.00  | 0                | 0.00          |
| CLN188           | On 20/06/2014 | Spot Bond  | 100.17009 | 49.51954  | 100.17009    | 49.39672       |                   |            | 0.00  | 0                | 0.00          |
| CLN191           | On 23/08/2016 | Spot Bond  | 108.36668 | 7.57069   | 108.36668    | 7.55260        |                   |            | 0.00  | 0                | 0.00          |
| CLN192           | On 24/08/2016 | Spot Bond  | 99.52839  | 14.98857  | 99.52839     | 14.95120       |                   |            | 0.00  | 0                | 0.00          |
| CLN193           | On 29/08/2021 | Spot Bond  | 108.34841 | 2.92310   | 108.34841    | 2.91594        |                   |            | 0.00  | 0                | 0.00          |
| CLN194           | On 31/08/2016 | Spot Bond  | 102.60151 | 13.49646  | 102.60151    | 13.46611       |                   |            | 0.00  | 0                | 0.00          |
| CLN195           | On 15/06/2014 | Spot Bond  | 100.25498 | 49.84276  | 100.25498    | 49.71906       |                   |            | 0.00  | 0                | 0.00          |
| CLN196           | On 15/06/2016 | Spot Bond  | 100.15069 | 15.25860  | 100.15069    | 15.22076       |                   |            | 0.00  | 0                | 0.00          |
| CLN197           | On 15/06/2016 | Spot Bond  | 100.15069 | 15.25860  | 100.15069    | 15.22076       |                   |            | 0.00  | 0                | 0.00          |
| CLN198           | On 13/09/2021 | Spot Bond  | 107.96614 | 3.32960   | 107.96614    | 3.32141        |                   |            | 0.00  | 0                | 0.00          |
| CLN199           | On 13/09/2016 | Spot Bond  | 107.75628 | 7.95783   | 107.75628    | 7.93830        |                   |            | 0.00  | 0                | 0.00          |
| CLN200           | On 20/12/2016 | Spot Bond  | 100.11142 | 14.27253  | 100.11142    | 14.23715       |                   |            | 0.00  | 0                | 0.00          |
| CLN205           | On 24/03/2013 | Spot Bond  | 100.00002 | 104.16576 | 100.00002    | 103.88946      |                   |            | 0.00  | 0                | 0.00          |
| CLN209           | On 20/03/2013 | Spot Bond  | 100.07054 | 98.11698  | 100.07054    | 97.85375       |                   |            | 0.00  | 0                | 0.00          |
| CLN210           | On 20/06/2013 | Spot Bond  | 100.08593 | 96.25358  | 100.08593    | 95.74118       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN211           | On 20/12/2013 | Spot Bond  | 100.10498 | 66.40302  | 100.10498    | 66.23843       |                   |            | 0.00  | 0                | 0.00          |
| CLN213           | On 12/10/2014 | Spot Bond  | 101.25895 | 29.67505  | 101.25895    | 29.60074       |                   |            | 0.00  | 0                | 0.00          |
| CLN214           | On 12/10/2014 | Spot Bond  | 101.27689 | 29.75114  | 101.27689    | 29.67662       |                   |            | 0.00  | 0                | 0.00          |
| CLN215           | On 17/10/2016 | Spot Bond  | 105.79026 | 15.68649  | 105.79026    | 15.64994       |                   |            | 0.00  | 0                | 0.00          |
| CLN216           | On 11/10/2014 | Spot Bond  | 101.32709 | 28.98640  | 101.32709    | 28.90471       |                   |            | 0.00  | 0                | 0.00          |
| CLN217           | On 11/10/2014 | Spot Bond  | 101.30689 | 29.87071  | 101.30689    | 29.79587       |                   |            | 0.00  | 0                | 0.00          |
| CLN219           | On 20/10/2016 | Spot Bond  | 101.18509 | 11.40636  | 101.18509    | 11.37781       |                   |            | 0.00  | 0                | 0.00          |
| CLN220           | On 20/10/2016 | Spot Bond  | 101.19643 | 11.40444  | 101.19643    | 11.37589       |                   |            | 0.00  | 0                | 0.00          |
| CLN221           | On 20/10/2016 | Spot Bond  | 105.99233 | 15.70135  | 105.99233    | 15.66471       |                   |            | 0.00  | 0                | 0.00          |
| CLN222           | On 20/10/2016 | Spot Bond  | 105.99233 | 15.70135  | 105.99233    | 15.66471       |                   |            | 0.00  | 0                | 0.00          |
| CLN223           | On 15/06/2014 | Spot Bond  | 107.65143 | 46.93091  | 107.65143    | 46.80680       |                   |            | 0.00  | 0                | 0.00          |
| CLN224           | On 15/06/2014 | Spot Bond  | 110.88445 | 46.96354  | 110.88445    | 46.83604       |                   |            | 0.00  | 0                | 0.00          |
| CLN225           | On 09/12/2016 | Spot Bond  | 104.90153 | 14.19652  | 104.90153    | 14.16366       |                   |            | 0.00  | 0                | 0.00          |
| CLN226           | On 20/12/2016 | Spot Bond  | 100.07790 | 11.33134  | 100.07790    | 11.30326       |                   |            | 0.00  | 0                | 0.00          |
| CLN227           | On 20/12/2016 | Spot Bond  | 100.08711 | 12.13706  | 100.08711    | 12.10699       |                   |            | 0.00  | 0                | 0.00          |
| CLN228           | On 14/06/2013 | Spot Bond  | 100.16277 | 99.44662  | 100.16277    | 98.89933       |                   |            | 0.00  | 0                | 0.00          |
| CLN229           | On 14/06/2013 | Spot Bond  | 100.16385 | 99.44661  | 100.16385    | 98.89932       |                   |            | 0.00  | 0                | 0.00          |
| CLN230           | On 17/01/2015 | Spot Bond  | 101.18605 | 29.39694  | 101.18605    | 29.32337       |                   |            | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN231           | On 17/01/2015 | Spot Bond  | 101.18605 | 29.39694 | 101.18605 | 29.32337     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN232           | On 20/06/2014 | Spot Bond  | 100.17539 | 49.80746 | 100.17539 | 49.68393     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN234           | On 19/04/2013 | Spot Bond  | 101.40617 | 94.20651 | 101.40617 | 93.96978     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN235           | On 19/04/2013 | Spot Bond  | 101.40617 | 94.20651 | 101.40617 | 93.96978     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN236           | On 15/06/2016 | Spot Bond  | 100.16285 | 15.94983 | 100.16285 | 15.91028     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN237           | On 14/02/2017 | Spot Bond  | 100.71861 | 10.44010 | 100.71861 | 10.41379     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN239           | On 20/03/2017 | Spot Bond  | 100.07925 | 10.00343 | 100.07925 | 9.97863      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN240           | On 24/02/2015 | Spot Bond  | 100.51081 | 27.16383 | 100.51081 | 27.09549     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN241           | On 24/02/2017 | Spot Bond  | 100.54638 | 10.70301 | 100.54638 | 10.67608     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN242           | On 24/02/2019 | Spot Bond  | 103.07581 | 10.07690 | 103.07581 | 10.05378     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN243           | On 24/02/2019 | Spot Bond  | 103.07581 | 10.07690 | 103.07581 | 10.05378     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN244           | On 25/02/2015 | Spot Bond  | 100.51075 | 27.09551 | 100.51075 | 27.02736     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN245           | On 25/02/2015 | Spot Bond  | 100.51227 | 27.11142 | 100.51227 | 27.04322     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN246           | On 24/02/2017 | Spot Bond  | 99.62826  | 15.15088 | 99.62826  | 15.11306     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN247           | On 24/02/2017 | Spot Bond  | 100.86363 | 14.84799 | 100.86363 | 14.81052     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN248           | On 14/03/2015 | Spot Bond  | 100.17567 | 21.94147 | 100.17567 | 21.88706     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN249           | On 24/02/2017 | Spot Bond  | 100.84631 | 14.57158 | 100.84631 | 14.53481     |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN250           | On 26/03/2015 | Spot Bond  | 99.94994  | 23.01392  | 99.94994     | 22.95695       |                   |            | 0.00  | 0                | 0.00          |
| CLN251           | On 26/03/2015 | Spot Bond  | 99.94994  | 23.01392  | 99.94994     | 22.95695       |                   |            | 0.00  | 0                | 0.00          |
| CLN252           | On 26/03/2015 | Spot Bond  | 99.94994  | 23.01392  | 99.94994     | 22.95695       |                   |            | 0.00  | 0                | 0.00          |
| CLN253           | On 26/03/2015 | Spot Bond  | 99.94994  | 23.01392  | 99.94994     | 22.95695       |                   |            | 0.00  | 0                | 0.00          |
| CLN254           | On 26/03/2015 | Spot Bond  | 99.94994  | 23.01392  | 99.94994     | 22.95695       |                   |            | 0.00  | 0                | 0.00          |
| CLN255           | On 26/03/2015 | Spot Bond  | 99.94850  | 23.20302  | 99.94850     | 23.14559       |                   |            | 0.00  | 0                | 0.00          |
| CLN256           | On 26/03/2017 | Spot Bond  | 99.94597  | 10.92651  | 99.94597     | 10.89947       |                   |            | 0.00  | 0                | 0.00          |
| CLN257           | On 26/03/2017 | Spot Bond  | 99.94597  | 10.92651  | 99.94597     | 10.89947       |                   |            | 0.00  | 0                | 0.00          |
| CLN258           | On 26/03/2017 | Spot Bond  | 99.94597  | 10.92651  | 99.94597     | 10.89947       |                   |            | 0.00  | 0                | 0.00          |
| CLN259           | On 26/03/2017 | Spot Bond  | 99.94597  | 10.92651  | 99.94597     | 10.89947       |                   |            | 0.00  | 0                | 0.00          |
| CLN260           | On 26/03/2017 | Spot Bond  | 99.94597  | 10.92651  | 99.94597     | 10.89947       |                   |            | 0.00  | 0                | 0.00          |
| CLN261           | On 26/03/2017 | Spot Bond  | 99.94556  | 10.98575  | 99.94556     | 10.95856       |                   |            | 0.00  | 0                | 0.00          |
| CLN262           | On 26/03/2019 | Spot Bond  | 110.57517 | 13.58016  | 110.57517    | 13.54719       |                   |            | 0.00  | 0                | 0.00          |
| CLN263           | On 20/06/2014 | Spot Bond  | 100.09271 | 45.34907  | 100.09271    | 45.23668       |                   |            | 0.00  | 0                | 0.00          |
| CLN264           | On 18/08/2014 | Spot Bond  | 100.59304 | 39.01685  | 100.59304    | 38.91863       |                   |            | 0.00  | 0                | 0.00          |
| CLN265           | On 02/04/2013 | Spot Bond  | 99.85267  | 97.78434  | 99.85267     | 97.53137       |                   |            | 0.00  | 0                | 0.00          |
| CLN266           | On 16/03/2014 | Spot Bond  | 100.09928 | 44.21172  | 100.09928    | 44.10214       |                   |            | 0.00  | 0                | 0.00          |
| CLN267           | On 16/03/2014 | Spot Bond  | 100.09928 | 44.21172  | 100.09928    | 44.10214       |                   |            | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN268           | On 30/04/2017 | Spot Bond  | 101.01926 | 9.91212  | 101.01926 | 9.88707      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN269           | On 20/06/2017 | Spot Bond  | 100.09028 | 10.98945 | 100.09028 | 10.96221     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN270           | On 24/02/2017 | Spot Bond  | 100.79299 | 14.11217 | 100.79299 | 14.07658     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN271           | On 20/06/2017 | Spot Bond  | 100.10632 | 12.41810 | 100.10632 | 12.38732     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN272           | On 20/06/2017 | Spot Bond  | 100.07520 | 9.36933  | 100.07520 | 9.34612      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN273           | On 20/06/2017 | Spot Bond  | 100.07467 | 9.32169  | 100.07467 | 9.29860      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN274           | On 20/06/2017 | Spot Bond  | 100.07203 | 9.36981  | 100.07203 | 9.34659      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN275           | On 22/05/2017 | Spot Bond  | 100.58176 | 9.08139  | 100.58176 | 9.05853      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN276           | On 24/05/2017 | Spot Bond  | 100.62464 | 10.52313 | 100.62464 | 10.49664     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN277           | On 25/05/2017 | Spot Bond  | 100.62450 | 10.49666 | 100.62450 | 10.47023     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN278           | On 20/06/2017 | Spot Bond  | 100.07182 | 9.35075  | 100.07182 | 9.32758      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN279           | On 20/06/2015 | Spot Bond  | 100.10367 | 24.32768 | 100.10367 | 24.26738     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN280           | On 07/06/2017 | Spot Bond  | 100.32695 | 9.15705  | 100.32695 | 9.13480      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN281           | On 21/06/2015 | Spot Bond  | 100.05044 | 21.71529 | 100.05044 | 21.66150     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN282           | On 27/06/2015 | Spot Bond  | 99.94992  | 22.93605 | 99.94992  | 22.87928     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN283           | On 20/09/2015 | Spot Bond  | 100.07255 | 16.38973 | 100.07255 | 16.34911     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN284           | On 20/06/2017 | Spot Bond  | 100.08473 | 10.22685 | 100.08473 | 10.20151     |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN285           | On 20/06/2017 | Spot Bond  | 100.08473 | 10.22685  | 100.08473    | 10.20151       |                   |            | 0.00  | 0                | 0.00          |
| CLN286           | On 20/06/2017 | Spot Bond  | 100.08473 | 10.22685  | 100.08473    | 10.20151       |                   |            | 0.00  | 0                | 0.00          |
| CLN287           | On 20/06/2017 | Spot Bond  | 100.08473 | 10.22685  | 100.08473    | 10.20151       |                   |            | 0.00  | 0                | 0.00          |
| CLN288           | On 10/08/2017 | Spot Bond  | 100.79550 | 9.64342   | 100.79550    | 9.61910        |                   |            | 0.00  | 0                | 0.00          |
| CLN289           | On 30/08/2017 | Spot Bond  | 100.46527 | 9.29821   | 100.46527    | 9.27535        |                   |            | 0.00  | 0                | 0.00          |
| CLN290           | On 26/06/2017 | Spot Bond  | 99.93367  | 12.28959  | 99.93367     | 12.25918       |                   |            | 0.00  | 0                | 0.00          |
| CLN291           | On 26/06/2017 | Spot Bond  | 99.93367  | 12.28959  | 99.93367     | 12.25918       |                   |            | 0.00  | 0                | 0.00          |
| CLN292           | On 26/06/2017 | Spot Bond  | 99.93449  | 12.17109  | 99.93449     | 12.14097       |                   |            | 0.00  | 0                | 0.00          |
| CLN293           | On 30/06/2017 | Spot Bond  | 99.84728  | 12.03506  | 99.84728     | 12.00530       |                   |            | 0.00  | 0                | 0.00          |
| CLN294           | On 26/06/2017 | Spot Bond  | 99.93449  | 12.17109  | 99.93449     | 12.14097       |                   |            | 0.00  | 0                | 0.00          |
| CLN295           | On 30/06/2017 | Spot Bond  | 99.84633  | 12.12369  | 99.84633     | 12.09370       |                   |            | 0.00  | 0                | 0.00          |
| CLN296           | On 20/12/2017 | Spot Bond  | 100.08705 | 1.76488   | 100.08705    | 1.76051        |                   |            | 0.00  | 0                | 0.00          |
| CLN297           | On 30/06/2017 | Spot Bond  | 99.84728  | 12.03506  | 99.84728     | 12.00530       |                   |            | 0.00  | 0                | 0.00          |
| CLN298           | On 30/06/2017 | Spot Bond  | 99.84728  | 12.06490  | 99.84728     | 12.03506       |                   |            | 0.00  | 0                | 0.00          |
| CLN299           | On 30/06/2017 | Spot Bond  | 99.84633  | 12.12369  | 99.84633     | 12.09370       |                   |            | 0.00  | 0                | 0.00          |
| CLN300           | On 20/12/2017 | Spot Bond  | 100.00000 | 5.59171   | 100.00000    | 5.57787        |                   |            | 0.00  | 0                | 0.00          |
| CLN301           | On 20/12/2017 | Spot Bond  | 100.00000 | 5.68823   | 100.00000    | 5.67414        |                   |            | 0.00  | 0                | 0.00          |
| CLN302           | On 20/12/2017 | Spot Bond  | 100.08579 | 1.76496   | 100.08579    | 1.76059        |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| CLN303           | On 20/12/2017 | Spot Bond  | 100.00000 | 1.77044   | 100.00000 | 1.76606      |                |                   |                       | 0.00        | 0                | 0.00          |
| CLN304           | On 20/12/2017 | Spot Bond  | 100.00000 | 1.77044   | 100.00000 | 1.76606      |                |                   |                       | 0.00        | 0                | 0.00          |
| CLN305           | On 20/12/2017 | Spot Bond  | 100.00000 | 1.77044   | 100.00000 | 1.76606      |                |                   |                       | 0.00        | 0                | 0.00          |
| CLN306           | On 18/04/2013 | Spot Bond  | 100.00000 | 91.02244  | 100.00000 | 90.79602     |                |                   |                       | 0.00        | 0                | 0.00          |
| CLN307           | On 11/07/2013 | Spot Bond  | 100.00000 | 75.25773  | 100.00000 | 75.10288     |                |                   |                       | 0.00        | 0                | 0.00          |
| CLN308           | On 18/04/2013 | Spot Bond  | 100.00000 | 91.02244  | 100.00000 | 90.79602     |                |                   |                       | 0.00        | 0                | 0.00          |
| CLN309           | On 11/07/2013 | Spot Bond  | 100.00000 | 75.25773  | 100.00000 | 75.10288     |                |                   |                       | 0.00        | 0                | 0.00          |
| CLN310           | On 20/03/2018 | Spot Bond  | 100.00000 | 1.02505   | 100.00000 | 1.02178      |                |                   |                       | 0.00        | 0                | 0.00          |
| CLN311           | On 20/03/2018 | Spot Bond  | 100.00000 | 1.02505   | 100.00000 | 1.02178      |                |                   |                       | 0.00        | 0                | 0.00          |
| CLN312           | On 20/03/2018 | Spot Bond  | 100.00000 | 1.01613   | 100.00000 | 1.01162      |                |                   |                       | 0.00        | 0                | 0.00          |
| CLN313           | On 14/11/2022 | Spot Bond  | 100.00000 | 0.01723   | 100.00000 | 0.01718      |                |                   |                       | 0.00        | 0                | 0.00          |
| CLN314           | On 14/11/2022 | Spot Bond  | 9.54000   | 101.98144 | 9.54000   | 101.93649    |                |                   |                       | 0.00        | 0                | 0.00          |
| CLN315           | On 20/03/2023 | Spot Bond  | 10.07000  | 98.33207  | 10.07000  | 98.10045     |                |                   |                       | 0.00        | 0                | 0.00          |
| CLN316           | On 30/06/2017 | Spot Bond  | 100.00000 | 2.19580   | 100.00000 | 100.00000    |                |                   | 3,000,000,000,000.00  | 30,000,000  | 30,000,000.00    |               |
| CLN317           | On 20/03/2023 | Spot Bond  | 100.00000 | 0.00937   | 100.00000 | 100.00000    |                |                   | 12,000,000,000,000.00 | 120,000,000 | 120,000,000.00   |               |
| CLN318           | On 14/11/2022 | Spot Bond  | 100.00000 | 0.01667   | 100.00000 | 100.00000    |                |                   | 7,500,000,000,000.00  | 75,000,000  | 75,000,000.00    |               |
| CLN319           | On 24/07/2017 | Spot Bond  | 100.00000 | 2.25180   | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN39            | On 07/02/2016 | Spot Bond  | 100.00000 | 20.97103  | 100.00000    | 20.92412       |                   |            | 0.00  | 0                | 0.00          |
| CLN40            | On 07/02/2016 | Spot Bond  | 100.00000 | 20.97103  | 100.00000    | 20.92412       |                   |            | 0.00  | 0                | 0.00          |
| CLN42            | On 18/04/2028 | Spot Bond  | 35.42491  | 0.72664   | 35.42491     | 0.72599        |                   |            | 0.00  | 0                | 0.00          |
| CLN44            | On 31/03/2013 | Spot Bond  | 156.72722 | 95.54529  | 156.72722    | 95.16598       |                   |            | 0.00  | 0                | 0.00          |
| CLN49            | On 31/03/2013 | Spot Bond  | 156.52494 | 148.92856 | 156.52494    | 148.32666      |                   |            | 0.00  | 0                | 0.00          |
| CLN52            | On 30/04/2013 | Spot Bond  | 100.90305 | 90.92965  | 100.90305    | 90.70826       |                   |            | 0.00  | 0                | 0.00          |
| CLN54            | On 30/04/2013 | Spot Bond  | 100.90305 | 90.92965  | 100.90305    | 90.70826       |                   |            | 0.00  | 0                | 0.00          |
| CLN55            | On 18/04/2028 | Spot Bond  | 164.96027 | 5.39008   | 164.96027    | 5.36944        |                   |            | 0.00  | 0                | 0.00          |
| CLN56            | On 30/04/2013 | Spot Bond  | 98.96405  | 95.95233  | 98.96405     | 95.72268       |                   |            | 0.00  | 0                | 0.00          |
| CLN57            | On 30/04/2013 | Spot Bond  | 98.95402  | 95.97115  | 98.95402     | 95.74147       |                   |            | 0.00  | 0                | 0.00          |
| CLN61            | On 02/03/2028 | Spot Bond  | 100.00000 | 13.21303  | 100.00000    | 13.18103       |                   |            | 0.00  | 0                | 0.00          |
| CLN71            | On 02/03/2028 | Spot Bond  | 100.00000 | 0.00053   | 100.00000    | 0.00053        |                   |            | 0.00  | 0                | 0.00          |
| CLN72            | On 02/03/2028 | Spot Bond  | 100.00000 | 0.00053   | 100.00000    | 0.00053        |                   |            | 0.00  | 0                | 0.00          |
| CLN78            | On 19/04/2013 | Spot Bond  | 102.57148 | 99.24124  | 102.57148    | 98.98926       |                   |            | 0.00  | 0                | 0.00          |
| CLN81            | On 18/04/2028 | Spot Bond  | 127.81539 | 9.44334   | 127.81539    | 9.41773        |                   |            | 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 | 0.00011   | 150.48996    | 0.00011        |                   |            | 0.00  | 0                | 0.00          |
| CLNF01           | On 20/10/2015 | Spot Bond  | 80.28000  | 21.53446  | 80.28000     | 21.49971       |                   |            | 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  |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| CLNF02           | On 20/10/2015 | Spot Bond  | 80.11138  | 21.58702 | 80.11138  | 21.55225     |                |                   |            | 0.00  | 0                | 0.00           |
| CLNF03           | On 10/10/2016 | Spot Bond  | 101.51920 | 12.15397 | 101.51920 | 12.12346     |                |                   |            | 0.00  | 0                | 0.00           |
| CLNF04           | On 10/10/2016 | Spot Bond  | 101.51920 | 12.15397 | 101.51920 | 12.12346     |                |                   |            | 0.00  | 0                | 0.00           |
| CLNF05           | On 20/09/2016 | Spot Bond  | 100.07895 | 11.47199 | 100.07895 | 11.44356     |                |                   |            | 0.00  | 0                | 0.00           |
| CLNF06           | On 20/12/2016 | Spot Bond  | 100.07296 | 10.94728 | 100.07296 | 10.92015     |                |                   |            | 0.00  | 0                | 0.00           |
| CLNF07           | On 20/06/2017 | Spot Bond  | 100.07419 | 9.60811  | 100.07419 | 9.58430      |                |                   |            | 0.00  | 0                | 0.00           |
| CLNF08           | On 10/07/2013 | Spot Bond  | 101.51807 | 92.71996 | 101.51807 | 92.40562     |                |                   |            | 0.00  | 0                | 0.00           |
| CLNF09           | On 20/06/2017 | Spot Bond  | 100.07839 | 9.70291  | 100.07839 | 9.67887      |                |                   |            | 0.00  | 0                | 0.00           |
| CLNF10           | On 24/07/2017 | Spot Bond  | 101.17107 | 10.16315 | 101.17107 | 10.13772     |                |                   |            | 0.00  | 0                | 0.00           |
| CLNF11           | On 20/03/2018 | Spot Bond  | 100.00000 | 1.01534  | 100.00000 | 1.01072      |                |                   |            | 0.00  | 0                | 0.00           |
| COJ02            | On 15/09/2016 | Spot Bond  | 112.14249 | 20.42377 | 112.14249 | 20.37360     |                |                   |            | 0.00  | 0                | 0.00           |
| COJ03            | On 26/04/2013 | Spot Bond  | 102.77374 | 97.60728 | 102.77374 | 97.36335     |                |                   |            | 0.00  | 0                | 0.00           |
| COJ04            | On 05/06/2018 | Spot Bond  | 104.83082 | 11.88466 | 104.83082 | 11.85717     |                |                   |            | 0.00  | 0                | 10,000.00      |
| COJ05            | On 05/06/2023 | Spot Bond  | 123.34967 | 12.82065 | 123.34967 | 12.78685     |                |                   |            | 0.00  | 0                | 341,747,000.00 |
| COJ06            | On 09/12/2015 | Spot Bond  | 109.68398 | 20.55534 | 109.68398 | 20.50602     |                |                   |            | 0.00  | 0                | 100,000.00     |
| COJ07            | On 23/03/2021 | Spot Bond  | 116.79754 | 9.05441  | 116.79754 | 14.27285     |                |                   |            | 0.00  | 0                | 0.00           |
| CPL002           | On 29/11/2014 | Spot Bond  | 100.46415 | 26.95397 | 100.46415 | 26.88695     |                |                   |            | 0.00  | 0                | 1,000,000.00   |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| CPL003           | On 28/02/2017 | Spot Bond  | 100.49279 | 10.40610  | 100.49279    | 10.37993       |                   |                       | 0.00        | 0                | 0.00          |
| CPL005           | On 01/03/2015 | Spot Bond  | 100.39083 | 26.89998  | 100.39083    | 26.83459       |                   |                       | 0.00        | 0                | 0.00          |
| CPL007           | On 01/08/2015 | Spot Bond  | 100.94063 | 20.76754  | 100.94063    | 20.71510       |                   |                       | 0.00        | 0                | 0.00          |
| CPL011           | On 08/03/2013 | Spot Bond  | 100.24848 | 49.93802  | 100.24848    | 49.93800       |                   |                       | 0.00        | 0                | 0.00          |
| CPL012           | On 09/05/2013 | Spot Bond  | 100.00000 | 86.49289  | 100.00000    | 86.28842       |                   |                       | 0.00        | 0                | 0.00          |
| CPL013           | On 28/05/2013 | Spot Bond  | 100.00000 | 82.76644  | 100.00000    | 82.57919       |                   |                       | 0.00        | 0                | 0.00          |
| CPL014           | On 13/06/2013 | Spot Bond  | 100.00000 | 79.86871  | 100.00000    | 79.69432       |                   | 25,600,000,000,000.00 | 256,000,000 | 250,000,000.00   |               |
| DENG31           | On 02/04/2013 | Spot Bond  | 100.00000 | 100.10006 | 100.00000    | 99.84074       |                   |                       | 0.00        | 0                | 0.00          |
| DENG42           | On 03/04/2013 | Spot Bond  | 101.22658 | 99.59367  | 101.22658    | 99.33335       |                   |                       | 0.00        | 0                | 0.00          |
| DENG43           | On 28/01/2016 | Spot Bond  | 100.00000 | 15.57553  | 100.00000    | 15.53696       |                   |                       | 0.00        | 0                | 0.00          |
| DENG44           | On 29/09/2017 | Spot Bond  | 6.86000   | 100.52894 | 6.86000      | 100.49106      |                   |                       | 0.00        | 0                | 0.00          |
| DENG45           | On 29/04/2013 | Spot Bond  | 100.00000 | 90.90937  | 100.00000    | 90.68924       |                   |                       | 0.00        | 0                | 0.00          |
| DRD03            | On 02/07/2014 | Spot Bond  | 102.15380 | 45.79559  | 102.15380    | 45.68000       |                   |                       | 0.00        | 0                | 0.00          |
| DRD04            | On 03/07/2015 | Spot Bond  | 102.26580 | 25.60757  | 102.26580    | 25.54287       |                   |                       | 0.00        | 0                | 0.00          |
| DRD05            | On 03/10/2013 | Spot Bond  | 102.03232 | 65.46229  | 102.03232    | 65.29724       |                   |                       | 0.00        | 0                | 0.00          |
| DV13             | On 25/08/2013 | Spot Bond  | 105.76710 | 71.05623  | 105.76710    | 70.91719       |                   |                       | 0.00        | 0                | 0.00          |
| DV21             | On 15/06/2016 | Spot Bond  | 127.91650 | 18.41319  | 127.91650    | 18.36323       |                   |                       | 0.00        | 0                | 14,300,000.00 |
| DV22             | On 07/02/2020 | Spot Bond  | 116.63462 | 8.99373   | 116.63462    | 8.97093        |                   | 63,149,715,575.84     | 541,432     | 58,335,000.00    |               |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| DV23             | On 27/02/2023 | Spot Bond  | 119.62218 | 8.67641   | 119.62218 | 8.65396      |                |                   |            | 180,344,192,900.70 | 1,507,615        | 105,816,000.00 |
| E170             | On 01/08/2020 | Spot Bond  | 146.45461 | 10.43492  | 146.45461 | 10.40330     |                |                   |            | 0.00               | 0                | 23,800,000.00  |
| EDC01            | On 04/04/2016 | Spot Bond  | 104.01633 | 18.27074  | 104.01633 | 18.22387     |                |                   |            | 0.00               | 0                | 0.00           |
| EFC01            | On 31/08/2014 | Spot Bond  | 100.57434 | 33.62957  | 100.57434 | 33.54768     |                |                   |            | 0.00               | 0                | 0.00           |
| EFC02            | On 31/08/2015 | Spot Bond  | 100.62205 | 13.69999  | 100.62205 | 13.66662     |                |                   |            | 0.00               | 0                | 0.00           |
| EFC03            | On 31/08/2016 | Spot Bond  | 100.65378 | 5.57913   | 100.65378 | 5.56553      |                |                   |            | 0.00               | 0                | 0.00           |
| EFC04            | On 31/08/2017 | Spot Bond  | 100.68546 | 2.27087   | 100.68546 | 2.26534      |                |                   |            | 0.00               | 0                | 0.00           |
| EL15             | On 29/06/2015 | Spot Bond  | 128.03785 | 12.92544  | 128.03785 | 12.89035     |                |                   |            | 0.00               | 0                | 20,000,000.00  |
| EL28             | On 02/05/2028 | Spot Bond  | 1.65000   | 118.45211 | 1.65000   | 118.43767    |                |                   |            | 0.00               | 0                | 17,000,000.00  |
| EL29             | On 19/11/2029 | Spot Bond  | 104.49020 | 2.41606   | 104.49020 | 2.41028      |                |                   |            | 0.00               | 0                | 1,000,000.00   |
| EMM01            | On 28/07/2020 | Spot Bond  | 117.22671 | 10.17778  | 117.22671 | 10.15186     |                |                   |            | 0.00               | 0                | 0.00           |
| EMM02            | On 11/03/2021 | Spot Bond  | 117.96601 | 9.18813   | 117.96601 | 9.16501      |                |                   |            | 0.00               | 0                | 0.00           |
| EMM03            | On 04/05/2024 | Spot Bond  | 108.44717 | 12.62538  | 108.44717 | 12.59519     |                |                   |            | 0.00               | 0                | 0.00           |
| EPF001           | On 19/08/2015 | Spot Bond  | 100.61804 | 19.93702  | 100.61804 | 19.88681     |                |                   |            | 0.00               | 0                | 0.00           |
| EPFC02           | On 07/11/2013 | Spot Bond  | 100.74391 | 58.60488  | 100.74391 | 58.45716     |                |                   |            | 0.00               | 0                | 0.00           |
| EPFC04           | On 21/05/2013 | Spot Bond  | 100.00000 | 84.10138  | 100.00000 | 83.90805     |                |                   |            | 0.00               | 0                | 0.00           |
| EQ185U           | On 11/06/2014 | Spot Bond  | 100.00000 | 32.92734  | 100.00000 | 32.84757     |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| EQ186U           | On 12/03/2013 | Spot Bond  | 100.00000 | 52.73751  | 100.00000    | 52.73750       |                   |            | 0.00  | 0                | 0.00          |
| EQ187U           | On 21/02/2014 | Spot Bond  | 100.00000 | 53.83286  | 100.00000    | 53.69806       |                   |            | 0.00  | 0                | 0.00          |
| EQ188U           | On 25/04/2013 | Spot Bond  | 100.00000 | 91.89009  | 100.00000    | 91.66542       |                   |            | 0.00  | 0                | 0.00          |
| EQ189U           | On 15/05/2013 | Spot Bond  | 100.00000 | 87.58337  | 100.00000    | 87.37922       |                   |            | 0.00  | 0                | 0.00          |
| EQ190U           | On 12/06/2013 | Spot Bond  | 100.00000 | 80.04386  | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| EQS01            | On 18/11/2014 | Spot Bond  | 124.62183 | 30.51709  | 124.62183    | 30.43321       |                   |            | 0.00  | 0                | 0.00          |
| EQS02            | On 01/07/2015 | Spot Bond  | 105.65441 | 26.87595  | 105.65441    | 26.81304       |                   |            | 0.00  | 0                | 0.00          |
| EQS04            | On 22/09/2015 | Spot Bond  | 106.40064 | 20.12211  | 106.40064    | 20.06945       |                   |            | 0.00  | 0                | 0.00          |
| EQS05            | On 25/04/2017 | Spot Bond  | 101.27791 | 10.88339  | 101.27791    | 10.85613       |                   |            | 0.00  | 0                | 0.00          |
| ERS3A8           | On 17/11/2014 | Spot Bond  | 100.72291 | 28.39474  | 100.72291    | 28.32317       |                   |            | 0.00  | 0                | 0.00          |
| ERS3B2           | On 17/08/2014 | Spot Bond  | 100.66122 | 39.51874  | 100.66122    | 39.41919       |                   |            | 0.00  | 0                | 0.00          |
| ERS3B3           | On 17/11/2025 | Spot Bond  | 100.64003 | 7.21418   | 100.64003    | 7.19601        |                   |            | 0.00  | 0                | 0.00          |
| ERS3C2           | On 17/08/2014 | Spot Bond  | 100.73714 | 40.06152  | 100.73714    | 39.96053       |                   |            | 0.00  | 0                | 0.00          |
| ERS3C3           | On 17/11/2025 | Spot Bond  | 100.71039 | 8.00060   | 100.71039    | 7.98044        |                   |            | 0.00  | 0                | 0.00          |
| ERSA10           | On 17/08/2013 | Spot Bond  | 100.58516 | 81.97187  | 100.58516    | 81.72455       |                   |            | 0.00  | 0                | 0.00          |
| ERSA11           | On 17/08/2014 | Spot Bond  | 100.60896 | 39.14538  | 100.60896    | 39.04683       |                   |            | 0.00  | 0                | 0.00          |
| ERSA12           | On 17/08/2015 | Spot Bond  | 100.62801 | 20.12651  | 100.62801    | 20.07584       |                   |            | 0.00  | 0                | 0.00          |
| ERSA13           | On 17/08/2013 | Spot Bond  | 100.58802 | 81.97944  | 100.58802    | 81.73209       |                   |            | 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  |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|----------------|
| ERSA14           | On 17/11/2025 | Spot Bond  | 100.58833 | 6.63683  | 100.58833 | 6.62012      |                |                   |                    | 0.00  | 0                | 0.00           |
| ERSA15           | On 17/11/2025 | Spot Bond  | 100.61654 | 6.95181  | 100.61654 | 6.93431      |                |                   |                    | 0.00  | 0                | 0.00           |
| ES15             | On 30/08/2015 | Spot Bond  | 107.62781 | 18.53788 | 107.62781 | 18.49431     |                |                   |                    | 0.00  | 0                | 6,000,000.00   |
| ES18             | On 20/04/2018 | Spot Bond  | 115.04070 | 12.40853 | 115.04070 | 12.37758     |                |                   | 79,065,402,377.40  |       | 687,282          | 159,530,282.00 |
| ES23             | On 25/01/2023 | Spot Bond  | 123.79417 | 9.16126  | 123.79417 | 9.13691      |                |                   | 448,556,290,754.68 |       | 3,623,404        | 47,056,404.00  |
| ES26             | On 02/04/2026 | Spot Bond  | 101.89369 | 11.11662 | 101.89369 | 11.09149     |                |                   | 720,377,485,675.17 |       | 7,069,893        | 43,076,893.00  |
| ES33             | On 15/09/2033 | Spot Bond  | 8.77000   | 87.96962 | 8.75500   | 88.07737     |                |                   | 27,618,527,850.00  |       | 3,149,205        | 609,678,000.00 |
| FIFB01           | On 24/08/2015 | Spot Bond  | 100.52379 | 19.97690 | 100.52379 | 19.92664     |                |                   |                    | 0.00  | 0                | 0.00           |
| FIFC03           | On 09/10/2013 | Spot Bond  | 101.23849 | 62.90453 | 101.23849 | 62.74703     |                |                   |                    | 0.00  | 0                | 0.00           |
| FIFC04           | On 14/03/2013 | Spot Bond  | 100.14918 | 99.72637 | 100.14918 | 99.45423     |                |                   |                    | 0.00  | 0                | 0.00           |
| FR002U           | On 02/08/2023 | Spot Bond  | 100.00000 | 11.28586 | 100.00000 | 11.25760     |                |                   |                    | 0.00  | 0                | 0.00           |
| FR003U           | On 02/08/2023 | Spot Bond  | 100.00000 | 10.98265 | 100.00000 | 10.95515     |                |                   |                    | 0.00  | 0                | 0.00           |
| FR2A3C           | On 15/08/2013 | Spot Bond  | 100.72700 | 82.63723 | 100.72700 | 82.38611     |                |                   |                    | 0.00  | 0                | 0.00           |
| FR2B3C           | On 15/08/2013 | Spot Bond  | 100.75346 | 82.70039 | 100.75346 | 82.44903     |                |                   |                    | 0.00  | 0                | 0.00           |
| FR2C3C           | On 15/08/2013 | Spot Bond  | 100.83807 | 82.90247 | 100.83807 | 82.65032     |                |                   |                    | 0.00  | 0                | 0.00           |
| FR2D3D           | On 15/08/2013 | Spot Bond  | 100.88562 | 83.01611 | 100.88562 | 82.76352     |                |                   |                    | 0.00  | 0                | 0.00           |
| FRB03            | On 15/09/2014 | Spot Bond  | 106.83968 | 38.10255 | 106.83968 | 38.01255     |                |                   |                    | 0.00  | 0                | 14,700,000.00  |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRB05            | On 21/12/2018 | Spot Bond  | 102.29365 | 10.78608 | 102.29365 | 10.76162     |                |                   |            | 0.00  | 0                | 0.00          |
| FRB08            | On 10/06/2016 | Spot Bond  | 100.22508 | 11.03996 | 100.22508 | 11.01316     |                |                   |            | 0.00  | 0                | 0.00          |
| FRB09            | On 10/06/2017 | Spot Bond  | 100.22502 | 7.97462  | 100.22502 | 7.95526      |                |                   |            | 0.00  | 0                | 0.00          |
| FRB10            | On 25/01/2017 | Spot Bond  | 101.16350 | 11.42911 | 101.16350 | 11.40052     |                |                   |            | 0.00  | 0                | 0.00          |
| FRB11            | On 11/12/2022 | Spot Bond  | 101.09860 | 0.01533  | 101.09860 | 0.01529      |                |                   |            | 0.00  | 0                | 300,000.00    |
| FRBC21           | On 21/12/2018 | Spot Bond  | 109.77327 | 13.88267 | 109.77327 | 13.84933     |                |                   |            | 0.00  | 0                | 20,000.00     |
| FRBC22           | On 21/12/2018 | Spot Bond  | 98.22086  | 10.82216 | 98.22086  | 10.79579     |                |                   |            | 0.00  | 0                | 0.00          |
| FRBI01           | On 30/06/2014 | Spot Bond  | 100.00000 | 60.29604 | 100.00000 | 60.15651     |                |                   |            | 0.00  | 0                | 0.00          |
| FRBI04           | On 31/03/2013 | Spot Bond  | 215.70757 | 96.03423 | 215.70757 | 95.52399     |                |                   |            | 0.00  | 0                | 0.00          |
| FRBI07           | On 07/07/2013 | Spot Bond  | 105.50847 | 77.85618 | 105.50847 | 77.68801     |                |                   |            | 0.00  | 0                | 0.00          |
| FRBI22           | On 31/01/2022 | Spot Bond  | 127.58470 | 2.75409  | 127.58470 | 2.74638      |                |                   |            | 0.00  | 0                | 0.00          |
| FRBI23           | On 07/12/2023 | Spot Bond  | 273.62971 | 3.16731  | 273.62971 | 3.15234      |                |                   |            | 0.00  | 0                | 0.00          |
| FRBI28           | On 31/03/2028 | Spot Bond  | 149.98730 | 2.87016  | 149.98730 | 2.86136      |                |                   |            | 0.00  | 0                | 0.00          |
| FRBI33           | On 07/12/2033 | Spot Bond  | 199.45863 | 2.49139  | 199.45863 | 2.48194      |                |                   |            | 0.00  | 0                | 0.00          |
| FRBN04           | On 15/09/2015 | Spot Bond  | 121.07209 | 26.09637 | 121.07209 | 26.02821     |                |                   |            | 0.00  | 0                | 0.00          |
| FRBN06           | On 15/09/2015 | Spot Bond  | 100.00000 | 31.49951 | 100.00000 | 31.42902     |                |                   |            | 0.00  | 0                | 0.00          |
| FRBN07           | On 15/09/2015 | Spot Bond  | 100.00000 | 31.49951 | 100.00000 | 31.42902     |                |                   |            | 0.00  | 0                | 0.00          |
| FRBZ01           | On 30/11/2020 | Spot Bond  | 52.69690  | 3.81271  | 52.69690  | 3.80829      |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRBZ02           | On 28/10/2024 | Spot Bond  | 33.20196  | 3.56669   | 33.20196     | 3.56389        |                   |            | 0.00  | 0                | 0.00          |
| FRBZ03           | On 10/12/2024 | Spot Bond  | 31.98407  | 3.84105   | 31.98407     | 3.83813        |                   |            | 0.00  | 0                | 0.00          |
| FRC01U           | On 30/09/2013 | Spot Bond  | 100.00000 | 61.78066  | 100.00000    | 61.46815       |                   |            | 0.00  | 0                | 0.00          |
| FRC04            | On 03/06/2014 | Spot Bond  | 100.55103 | 45.63157  | 100.55103    | 45.52956       |                   |            | 0.00  | 0                | 0.00          |
| FRC08            | On 29/04/2013 | Spot Bond  | 101.09338 | 91.63669  | 101.09338    | 91.41267       |                   |            | 0.00  | 0                | 0.00          |
| FRC101           | On 24/02/2017 | Spot Bond  | 100.83125 | 14.42462  | 100.83125    | 14.38823       |                   |            | 0.00  | 0                | 0.00          |
| FRC103           | On 20/03/2014 | Spot Bond  | 100.12935 | 50.34692  | 100.12935    | 50.22210       |                   |            | 0.00  | 0                | 0.00          |
| FRC104           | On 20/03/2014 | Spot Bond  | 100.07866 | 46.48431  | 100.07866    | 46.36912       |                   |            | 0.00  | 0                | 0.00          |
| FRC105           | On 24/02/2017 | Spot Bond  | 100.80714 | 14.10941  | 100.80714    | 14.07382       |                   |            | 0.00  | 0                | 0.00          |
| FRC106           | On 24/02/2017 | Spot Bond  | 100.80714 | 14.10941  | 100.80714    | 14.07382       |                   |            | 0.00  | 0                | 0.00          |
| FRC107           | On 03/06/2021 | Spot Bond  | 100.52930 | 9.57691   | 100.52930    | 9.55360        |                   |            | 0.00  | 0                | 0.00          |
| FRC108           | On 24/02/2017 | Spot Bond  | 100.79281 | 13.92219  | 100.79281    | 13.88708       |                   |            | 0.00  | 0                | 0.00          |
| FRC109           | On 20/06/2017 | Spot Bond  | 100.08975 | 13.10865  | 100.08975    | 13.07617       |                   |            | 0.00  | 0                | 0.00          |
| FRC11            | On 26/05/2013 | Spot Bond  | 100.50743 | 85.78186  | 100.50743    | 85.58608       |                   |            | 0.00  | 0                | 0.00          |
| FRC110           | On 15/06/2016 | Spot Bond  | 100.15766 | 15.65492  | 100.15766    | 15.61610       |                   |            | 0.00  | 0                | 0.00          |
| FRC112           | On 20/06/2017 | Spot Bond  | 100.07580 | 11.55074  | 100.07580    | 11.52213       |                   |            | 0.00  | 0                | 0.00          |
| FRC113           | On 20/06/2017 | Spot Bond  | 100.08460 | 12.53346  | 100.08460    | 12.50241       |                   |            | 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 |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC114           |        | On 20/06/2014 | Spot Bond | 100.10209 | 48.08620     | 100.10209      | 47.96701          |            | 0.00  | 0                | 0.00          |
| FRC115           |        | On 20/06/2017 | Spot Bond | 98.00000  | 10.17669     | 98.00000       | 10.14821          |            | 0.00  | 0                | 0.00          |
| FRC116           |        | On 20/06/2017 | Spot Bond | 100.00000 | 9.87758      | 100.00000      | 9.84939           |            | 0.00  | 0                | 0.00          |
| FRC117           |        | On 15/06/2016 | Spot Bond | 100.15523 | 15.51668     | 100.15523      | 15.47820          |            | 0.00  | 0                | 0.00          |
| FRC118           |        | On 20/06/2017 | Spot Bond | 100.08737 | 12.50902     | 100.08737      | 12.47802          |            | 0.00  | 0                | 0.00          |
| FRC119           |        | On 20/06/2017 | Spot Bond | 100.10732 | 14.78559     | 100.10732      | 14.74894          |            | 0.00  | 0                | 0.00          |
| FRC120           |        | On 20/06/2017 | Spot Bond | 100.11620 | 15.80385     | 100.11620      | 15.76467          |            | 0.00  | 0                | 0.00          |
| FRC121           |        | On 20/06/2017 | Spot Bond | 100.08283 | 11.99370     | 100.08283      | 11.96398          |            | 0.00  | 0                | 0.00          |
| FRC122           |        | On 20/06/2017 | Spot Bond | 102.36455 | 13.03939     | 102.36455      | 13.00642          |            | 0.00  | 0                | 0.00          |
| FRC123           |        | On 20/06/2017 | Spot Bond | 100.12857 | 17.22920     | 100.12857      | 17.18648          |            | 0.00  | 0                | 0.00          |
| FRC124           |        | On 20/06/2017 | Spot Bond | 100.08579 | 12.32926     | 100.08579      | 12.29870          |            | 0.00  | 0                | 0.00          |
| FRC125           |        | On 20/09/2017 | Spot Bond | 100.00000 | 7.59383      | 100.00000      | 7.57215           |            | 0.00  | 0                | 0.00          |
| FRC126           |        | On 20/09/2017 | Spot Bond | 100.10168 | 13.23940     | 100.10168      | 13.20660          |            | 0.00  | 0                | 0.00          |
| FRC127           |        | On 20/09/2017 | Spot Bond | 100.12161 | 15.54687     | 100.12161      | 15.50833          |            | 0.00  | 0                | 0.00          |
| FRC128           |        | On 20/09/2017 | Spot Bond | 100.09179 | 12.10355     | 100.09179      | 12.07356          |            | 0.00  | 0                | 0.00          |
| FRC129           |        | On 20/09/2017 | Spot Bond | 100.09811 | 12.82859     | 100.09811      | 12.79679          |            | 0.00  | 0                | 0.00          |
| FRC130           |        | On 20/09/2017 | Spot Bond | 100.11547 | 14.83417     | 100.11547      | 14.79739          |            | 0.00  | 0                | 0.00          |
| FRC131           |        | On 20/09/2017 | Spot Bond | 100.10701 | 13.85561     | 100.10701      | 13.82126          |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC132           | On 20/09/2017 | Spot Bond  | 100.12057 | 15.42608  | 100.12057    | 15.38784       |                   |            | 0.00  | 0                | 0.00          |
| FRC133           | On 20/09/2017 | Spot Bond  | 100.12805 | 16.29575  | 100.12805    | 16.25535       |                   |            | 0.00  | 0                | 0.00          |
| FRC134           | On 20/09/2017 | Spot Bond  | 100.11516 | 14.79793  | 100.11516    | 14.76124       |                   |            | 0.00  | 0                | 0.00          |
| FRC135           | On 20/09/2017 | Spot Bond  | 100.11151 | 14.37511  | 100.11151    | 14.33946       |                   |            | 0.00  | 0                | 0.00          |
| FRC136           | On 20/09/2017 | Spot Bond  | 100.09968 | 13.00984  | 100.09968    | 12.97759       |                   |            | 0.00  | 0                | 0.00          |
| FRC137           | On 20/09/2017 | Spot Bond  | 100.09779 | 12.79234  | 100.09779    | 12.76063       |                   |            | 0.00  | 0                | 0.00          |
| FRC138           | On 20/09/2017 | Spot Bond  | 100.12327 | 15.74014  | 100.12327    | 15.70112       |                   |            | 0.00  | 0                | 0.00          |
| FRC139           | On 20/09/2017 | Spot Bond  | 100.12172 | 15.55895  | 100.12172    | 15.52038       |                   |            | 0.00  | 0                | 0.00          |
| FRC140           | On 20/09/2017 | Spot Bond  | 100.11745 | 15.06369  | 100.11745    | 15.02635       |                   |            | 0.00  | 0                | 0.00          |
| FRC141           | On 20/09/2017 | Spot Bond  | 100.12348 | 15.76429  | 100.12348    | 15.72521       |                   |            | 0.00  | 0                | 0.00          |
| FRC142           | On 20/09/2017 | Spot Bond  | 100.10439 | 13.55356  | 100.10439    | 13.51996       |                   |            | 0.00  | 0                | 0.00          |
| FRC143           | On 20/09/2017 | Spot Bond  | 100.09221 | 12.15190  | 100.09221    | 12.12177       |                   |            | 0.00  | 0                | 0.00          |
| FRC144           | On 20/09/2017 | Spot Bond  | 100.07700 | 10.41154  | 100.07700    | 10.38575       |                   |            | 0.00  | 0                | 30,500,000.00 |
| FRC145           | On 20/09/2017 | Spot Bond  | 100.12940 | 16.45276  | 100.12940    | 16.41197       |                   |            | 0.00  | 0                | 0.00          |
| FRC146           | On 20/09/2014 | Spot Bond  | 100.09221 | 34.06592  | 100.09221    | 33.98148       |                   |            | 0.00  | 0                | 0.00          |
| FRC147           | On 20/09/2015 | Spot Bond  | 100.10419 | 21.44446  | 100.10419    | 21.39130       |                   |            | 0.00  | 0                | 0.00          |
| FRC148           | On 24/02/2017 | Spot Bond  | 100.72629 | 13.22463  | 100.72629    | 13.19130       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC149           | On 20/09/2015 | Spot Bond  | 100.09926 | 20.91835  | 100.09926    | 20.86651       |                   |            | 0.00  | 0                | 0.00          |
| FRC150           | On 20/09/2017 | Spot Bond  | 100.08547 | 11.37845  | 100.08547    | 11.35025       |                   |            | 0.00  | 0                | 0.00          |
| FRC151           | On 20/09/2017 | Spot Bond  | 98.00000  | 1.41394   | 98.00000     | 1.40998        |                   |            | 0.00  | 0                | 0.00          |
| FRC152           | On 20/12/2017 | Spot Bond  | 100.08652 | 11.49931  | 100.08652    | 11.47081       |                   |            | 0.00  | 0                | 0.00          |
| FRC153           | On 20/12/2017 | Spot Bond  | 100.07817 | 10.54450  | 100.07817    | 10.51837       |                   |            | 0.00  | 0                | 0.00          |
| FRC154           | On 20/12/2017 | Spot Bond  | 100.08103 | 10.87084  | 100.08103    | 10.84390       |                   |            | 0.00  | 0                | 0.00          |
| FRC155           | On 20/12/2017 | Spot Bond  | 100.10890 | 14.07307  | 100.10890    | 14.03819       |                   |            | 0.00  | 0                | 0.00          |
| FRC157           | On 30/09/2013 | Spot Bond  | 100.20368 | 61.46374  | 100.20368    | 61.26724       |                   |            | 0.00  | 0                | 0.00          |
| FRC158           | On 11/06/2014 | Spot Bond  | 100.21459 | 32.85708  | 100.21459    | 32.77733       |                   |            | 0.00  | 0                | 0.00          |
| FRC159           | On 30/09/2013 | Spot Bond  | 100.20368 | 64.20138  | 100.20368    | 63.99613       |                   |            | 0.00  | 0                | 0.00          |
| FRC160           | On 12/06/2014 | Spot Bond  | 100.19795 | 32.78277  | 100.19795    | 32.70321       |                   |            | 0.00  | 0                | 0.00          |
| FRC161           | On 20/12/2017 | Spot Bond  | 100.07944 | 1.76537   | 100.07944    | 1.76099        |                   |            | 0.00  | 0                | 0.00          |
| FRC162           | On 14/12/2018 | Spot Bond  | 100.38297 | 0.72374   | 100.38297    | 0.72194        |                   |            | 0.00  | 0                | 0.00          |
| FRC163           | On 20/03/2018 | Spot Bond  | 100.00000 | 1.01689   | 100.00000    | 1.01248        |                   |            | 0.00  | 0                | 0.00          |
| FRC164           | On 30/09/2013 | Spot Bond  | 100.00000 | 58.20941  | 100.00000    | 57.88559       |                   |            | 0.00  | 0                | 0.00          |
| FRC165           | On 30/09/2013 | Spot Bond  | 100.00000 | 58.20941  | 100.00000    | 57.88559       |                   |            | 0.00  | 0                | 0.00          |
| FRC166           | On 20/03/2018 | Spot Bond  | 100.00000 | 0.96276   | 100.00000    | 0.95113        |                   |            | 0.00  | 0                | 0.00          |
| FRC17            | On 03/06/2014 | Spot Bond  | 100.57737 | 46.06139  | 100.57737    | 45.95841       |                   |            | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC29            | On 22/07/2014 | Spot Bond  | 101.33365 | 42.50855 | 101.33365 | 42.40203     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC37            | On 20/06/2015 | Spot Bond  | 100.08266 | 24.94505 | 100.08266 | 24.88323     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC40            | On 20/12/2015 | Spot Bond  | 100.08218 | 19.43026 | 100.08218 | 19.38211     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC41            | On 25/10/2013 | Spot Bond  | 101.28616 | 61.44207 | 101.28616 | 61.28817     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC46            | On 10/09/2017 | Spot Bond  | 98.45245  | 9.85640  | 98.45245  | 9.83285      |                |                   |            | 0.00  | 0                | 0.00          |
| FRC55            | On 11/07/2013 | Spot Bond  | 101.29693 | 92.10584 | 101.29693 | 91.79525     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC57            | On 20/06/2014 | Spot Bond  | 100.06887 | 45.74455 | 100.06887 | 45.63120     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC61            | On 28/07/2017 | Spot Bond  | 101.11641 | 10.28562 | 101.11641 | 10.25989     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC66            | On 31/01/2022 | Spot Bond  | 115.36587 | 5.67486  | 115.36587 | 5.66061      |                |                   |            | 0.00  | 0                | 0.00          |
| FRC67            | On 20/09/2016 | Spot Bond  | 100.08387 | 13.88941 | 100.08387 | 13.85499     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC68            | On 20/09/2016 | Spot Bond  | 100.08483 | 13.99583 | 100.08483 | 13.96116     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC69            | On 31/01/2022 | Spot Bond  | 115.54905 | 4.34726  | 115.54905 | 4.33632      |                |                   |            | 0.00  | 0                | 0.00          |
| FRC70            | On 20/09/2014 | Spot Bond  | 113.64754 | 31.46120 | 113.64754 | 31.39583     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC71            | On 31/01/2022 | Spot Bond  | 115.36587 | 3.98876  | 115.36587 | 3.97875      |                |                   |            | 0.00  | 0                | 0.00          |
| FRC72            | On 31/01/2017 | Spot Bond  | 117.71276 | 5.78412  | 117.71276 | 5.76935      |                |                   |            | 0.00  | 0                | 0.00          |
| FRC74            | On 20/09/2016 | Spot Bond  | 118.00209 | 10.33010 | 118.00209 | 10.30807     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC76            | On 28/07/2017 | Spot Bond  | 101.27177 | 11.36372 | 101.27177 | 11.33527     |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC77            | On 15/06/2016 | Spot Bond  | 100.00000 | 18.38895  | 100.00000    | 18.34341       |                   |            | 0.00  | 0                | 0.00          |
| FRC78            | On 15/06/2016 | Spot Bond  | 100.20020 | 18.07797  | 100.20020    | 18.03313       |                   |            | 0.00  | 0                | 0.00          |
| FRC79            | On 15/06/2016 | Spot Bond  | 100.17418 | 16.59485  | 100.17418    | 16.55370       |                   |            | 0.00  | 0                | 0.00          |
| FRC80            | On 15/06/2016 | Spot Bond  | 4.73000   | 108.87919 | 4.73000      | 108.85688      |                   |            | 0.00  | 0                | 0.00          |
| FRC82            | On 15/06/2016 | Spot Bond  | 100.17741 | 16.77913  | 100.17741    | 16.73751       |                   |            | 0.00  | 0                | 0.00          |
| FRC83            | On 20/12/2016 | Spot Bond  | 100.07144 | 12.51754  | 100.07144    | 12.48652       |                   |            | 0.00  | 0                | 0.00          |
| FRC84            | On 20/12/2016 | Spot Bond  | 100.08326 | 13.81845  | 100.08326    | 13.78421       |                   |            | 0.00  | 0                | 0.00          |
| FRC85            | On 20/12/2014 | Spot Bond  | 100.11237 | 36.18399  | 100.11237    | 36.09429       |                   |            | 0.00  | 0                | 0.00          |
| FRC86            | On 20/12/2016 | Spot Bond  | 100.09907 | 15.56844  | 100.09907    | 15.52986       |                   |            | 0.00  | 0                | 0.00          |
| FRC87            | On 20/12/2016 | Spot Bond  | 100.09502 | 15.11915  | 100.09502    | 15.08168       |                   |            | 0.00  | 0                | 0.00          |
| FRC90            | On 20/03/2013 | Spot Bond  | 100.06298 | 103.83244 | 100.06298    | 103.55390      |                   |            | 0.00  | 0                | 0.00          |
| FRC91            | On 20/03/2013 | Spot Bond  | 100.06521 | 103.84220 | 100.06521    | 103.56364      |                   |            | 0.00  | 0                | 0.00          |
| FRC92            | On 20/03/2013 | Spot Bond  | 100.06023 | 103.88155 | 100.06023    | 103.60288      |                   |            | 0.00  | 0                | 0.00          |
| FRC93            | On 20/03/2013 | Spot Bond  | 100.06131 | 103.97965 | 100.06131    | 103.70072      |                   |            | 0.00  | 0                | 0.00          |
| FRC94            | On 20/03/2017 | Spot Bond  | 100.08049 | 12.06608  | 100.08049    | 12.03618       |                   |            | 0.00  | 0                | 0.00          |
| FRC95            | On 15/06/2016 | Spot Bond  | 100.16123 | 15.85767  | 100.16123    | 15.81835       |                   |            | 0.00  | 0                | 0.00          |
| FRC96            | On 20/03/2017 | Spot Bond  | 100.08038 | 12.05409  | 100.08038    | 12.02422       |                   |            | 0.00  | 0                | 0.00          |
| FRC97            | On 20/03/2015 | Spot Bond  | 97.80179  | 26.90731  | 97.80179     | 26.84199       |                   |            | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC98            | On 15/06/2016 | Spot Bond  | 100.16949 | 16.32764 | 100.16949 | 16.28715     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC99            | On 24/02/2017 | Spot Bond  | 100.83728 | 14.50340 | 100.83728 | 14.46680     |                |                   |            | 0.00  | 0                | 0.00          |
| FRE2A1           | On 02/08/2013 | Spot Bond  | 99.94942  | 85.81492 | 99.94942  | 85.54517     |                |                   |            | 0.00  | 0                | 0.00          |
| FRE2A2           | On 02/08/2013 | Spot Bond  | 101.49845 | 86.85189 | 101.49845 | 86.57534     |                |                   |            | 0.00  | 0                | 10,000.00     |
| FRE2B1           | On 02/08/2013 | Spot Bond  | 99.46188  | 85.91750 | 99.46188  | 85.64854     |                |                   |            | 0.00  | 0                | 0.00          |
| FRE2B2           | On 02/08/2013 | Spot Bond  | 103.49133 | 86.61947 | 103.49133 | 86.33914     |                |                   |            | 0.00  | 0                | 0.00          |
| FRE2C            | On 02/08/2013 | Spot Bond  | 97.69123  | 86.24849 | 97.69123  | 85.98255     |                |                   |            | 0.00  | 0                | 0.00          |
| FRE2D            | On 02/08/2013 | Spot Bond  | 100.87998 | 85.84334 | 100.87998 | 85.57140     |                |                   |            | 0.00  | 0                | 0.00          |
| FRE2E            | On 02/08/2013 | Spot Bond  | 101.02852 | 86.11758 | 101.02852 | 85.84444     |                |                   |            | 0.00  | 0                | 0.00          |
| FRE2F            | On 02/08/2013 | Spot Bond  | 101.21079 | 86.45435 | 101.21079 | 86.17973     |                |                   |            | 0.00  | 0                | 0.00          |
| FRE2G            | On 02/08/2013 | Spot Bond  | 101.32512 | 86.66573 | 101.32512 | 86.39018     |                |                   |            | 0.00  | 0                | 0.00          |
| FRI15            | On 14/03/2015 | Spot Bond  | 144.28965 | 17.97450 | 144.28965 | 17.91926     |                |                   |            | 0.00  | 0                | 0.00          |
| FRJ13            | On 01/09/2013 | Spot Bond  | 100.90946 | 79.00325 | 100.90946 | 78.78040     |                |                   |            | 0.00  | 0                | 0.00          |
| FRJ14            | On 20/07/2014 | Spot Bond  | 103.60434 | 41.60185 | 103.60434 | 41.49552     |                |                   |            | 0.00  | 0                | 0.00          |
| FRJ15            | On 04/04/2015 | Spot Bond  | 101.69223 | 21.66090 | 101.69223 | 21.60644     |                |                   |            | 0.00  | 0                | 0.00          |
| FRJ16            | On 21/01/2016 | Spot Bond  | 103.43851 | 15.99902 | 103.43851 | 15.95818     |                |                   |            | 0.00  | 0                | 300,000.00    |
| FRJ17            | On 04/04/2017 | Spot Bond  | 102.25429 | 9.86856  | 102.25429 | 9.84364      |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRJ18            | On 21/02/2018 | Spot Bond  | 101.76484 | 8.12318   | 101.76484 | 8.10253      |                |                   |            | 0.00  | 0                | 0.00          |
| FRJ19            | On 04/04/2019 | Spot Bond  | 100.00000 | 14.77324  | 100.00000 | 14.74521     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS36            | On 07/12/2023 | Spot Bond  | 261.70847 | 3.26736   | 261.70847 | 3.25237      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS37            | On 07/12/2023 | Spot Bond  | 273.38978 | 3.16924   | 273.38978 | 3.15427      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS43            | On 07/12/2023 | Spot Bond  | 256.75899 | 3.31146   | 256.75899 | 3.29647      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS46            | On 31/01/2022 | Spot Bond  | 123.65104 | 2.49903   | 123.65104 | 2.49240      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS49            | On 27/10/2020 | Spot Bond  | 101.04016 | 7.60809   | 101.04016 | 7.58908      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS51            | On 31/01/2022 | Spot Bond  | 123.78317 | 2.76642   | 123.78317 | 2.75885      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS56            | On 19/07/2016 | Spot Bond  | 101.29456 | 13.71690  | 101.29456 | 13.68254     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS59            | On 07/10/2016 | Spot Bond  | 101.45459 | 11.72453  | 101.45459 | 11.69512     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS61            | On 02/08/2013 | Spot Bond  | 101.10626 | 86.25950  | 101.10626 | 85.98573     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS62            | On 04/11/2026 | Spot Bond  | 100.92257 | 7.48050   | 100.92257 | 7.46161      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS63            | On 22/12/2013 | Spot Bond  | 100.00005 | 66.59941  | 100.00005 | 66.43449     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS64            | On 26/01/2042 | Spot Bond  | 98.38735  | 2.38678   | 98.38735  | 2.38134      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS65            | On 30/03/2013 | Spot Bond  | 101.21006 | 100.39260 | 101.21006 | 100.12746    |                |                   |            | 0.00  | 0                | 0.00          |
| FRS66            | On 22/03/2013 | Spot Bond  | 100.00000 | 103.48823 | 100.00000 | 103.21227    |                |                   |            | 0.00  | 0                | 0.00          |
| FRS67            | On 25/05/2013 | Spot Bond  | 100.42877 | 85.32485  | 100.42877 | 85.12981     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS68            | On 09/11/2024 | Spot Bond  | 100.00000 | 0.81998   | 100.00000 | 0.81793      |                |                   |            | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRS69            | On 31/05/2017 | Spot Bond  | 104.97509 | 11.55188 | 104.97509 | 11.52265     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS70            | On 04/06/2013 | Spot Bond  | 100.28475 | 83.50672 | 100.28475 | 83.32031     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS71            | On 08/06/2013 | Spot Bond  | 100.19981 | 82.78965 | 100.19981 | 82.60659     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS72            | On 09/11/2024 | Spot Bond  | 100.80772 | 7.17714  | 100.80772 | 7.15904      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS73            | On 12/06/2017 | Spot Bond  | 101.07593 | 15.34746 | 101.07593 | 15.30992     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS74            | On 14/06/2017 | Spot Bond  | 100.44759 | 8.51747  | 100.44759 | 8.49630      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS75            | On 13/06/2014 | Spot Bond  | 100.17395 | 36.60368 | 100.17395 | 44.21184     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS76            | On 18/06/2017 | Spot Bond  | 100.76967 | 14.36530 | 100.76967 | 17.34054     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS77            | On 19/07/2014 | Spot Bond  | 100.98200 | 41.23387 | 100.98200 | 41.13086     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS78            | On 08/08/2013 | Spot Bond  | 100.85889 | 84.04763 | 100.85889 | 83.78639     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS79            | On 10/07/2017 | Spot Bond  | 102.64440 | 14.04972 | 102.64440 | 14.01411     |                |                   |            | 0.00  | 0                | 5,000,000.00  |
| FRS80            | On 24/10/2013 | Spot Bond  | 100.85054 | 60.21608 | 100.85054 | 60.06583     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS81            | On 30/10/2042 | Spot Bond  | 108.09035 | 2.92226  | 108.09035 | 2.91511      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS82            | On 21/11/2017 | Spot Bond  | 101.11747 | 10.61776 | 101.11747 | 10.59091     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS83            | On 13/12/2013 | Spot Bond  | 100.16642 | 51.14891 | 100.16642 | 63.79880     |                |                   |            | 0.00  | 0                | 0.00          |
| FRX14            | On 01/09/2014 | Spot Bond  | 107.16699 | 34.29209 | 107.16699 | 34.21221     |                |                   |            | 0.00  | 0                | 36,000,000.00 |
| FRX15            | On 14/03/2015 | Spot Bond  | 108.33117 | 28.65671 | 108.33117 | 28.58827     |                |                   |            | 0.00  | 0                | 1,112,000.00  |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRX16            | On 15/09/2016 | Spot Bond  | 107.16932 | 11.99842  | 107.16932    | 11.97002       |                   |            | 0.00  | 0                | 20,000,000.00 |
| FRX17            | On 15/09/2017 | Spot Bond  | 109.08100 | 9.58012   | 109.08100    | 9.55712        |                   |            | 0.00  | 0                | 0.00          |
| FRX18            | On 14/04/2018 | Spot Bond  | 117.62764 | 13.89175  | 117.62764    | 13.85648       |                   |            | 0.00  | 0                | 0.00          |
| FRX19            | On 15/11/2019 | Spot Bond  | 108.91524 | 11.24786  | 108.91524    | 11.22087       |                   |            | 0.00  | 0                | 1,700,000.00  |
| FRX24            | On 10/12/2024 | Spot Bond  | 118.59653 | 11.50072  | 118.59653    | 11.47134       |                   |            | 0.00  | 0                | 0.00          |
| FRX31            | On 21/02/2031 | Spot Bond  | 109.40010 | 9.11265   | 109.40010    | 9.09071        |                   |            | 0.00  | 0                | 0.00          |
| FRX45            | On 14/04/2045 | Spot Bond  | 86.57971  | 12.42862  | 86.57971     | 12.40408       |                   |            | 0.00  | 0                | 0.00          |
| FTG1             | On 05/09/2016 | Spot Bond  | 100.55204 | 15.70049  | 100.55204    | 15.66227       |                   |            | 0.00  | 0                | 0.00          |
| GBL01            | On 15/10/2015 | Spot Bond  | 101.32185 | 16.80819  | 101.32185    | 16.76608       |                   |            | 0.00  | 0                | 0.00          |
| GFC03            | On 10/04/2015 | Spot Bond  | 101.40666 | 22.14457  | 101.40666    | 22.08904       |                   |            | 0.00  | 0                | 0.00          |
| GFC04            | On 11/04/2017 | Spot Bond  | 107.64302 | 15.37166  | 107.64302    | 15.33534       |                   |            | 0.00  | 0                | 0.00          |
| GOVEX1           | On 09/05/2047 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| GPT22            | On 30/04/2013 | Spot Bond  | 100.00000 | 88.37772  | 100.00000    | 88.16425       |                   |            | 0.00  | 0                | 0.00          |
| GPT23            | On 28/05/2013 | Spot Bond  | 100.00000 | 82.76644  | 100.00000    | 82.57919       |                   |            | 0.00  | 0                | 0.00          |
| GRA301           | On 20/03/2013 | Spot Bond  | 98.75737  | 98.14123  | 98.75737     | 97.88131       |                   |            | 0.00  | 0                | 0.00          |
| GRA302           | On 17/05/2013 | Spot Bond  | 100.00000 | 84.88372  | 100.00000    | 84.68677       |                   |            | 0.00  | 0                | 0.00          |
| GRA303           | On 19/06/2013 | Spot Bond  | 100.00000 | 99.99952  | 100.00000    | 99.99946       |                   |            | 0.00  | 0                | 0.00          |
| GRB90            | On 26/04/2013 | Spot Bond  | 100.00000 | 89.24205  | 100.00000    | 89.02439       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GRD183           | On 12/04/2013 | Spot Bond  | 100.00000 | 92.40506  | 100.00000    | 92.17172       |                   |            | 0.00  | 0                | 0.00          |
| GRD184           | On 17/04/2013 | Spot Bond  | 100.00000 | 91.25000  | 100.00000    | 91.02244       |                   |            | 0.00  | 0                | 0.00          |
| GRD185           | On 02/05/2013 | Spot Bond  | 100.00000 | 87.95181  | 100.00000    | 87.74038       |                   |            | 0.00  | 0                | 0.00          |
| GRD186           | On 08/05/2013 | Spot Bond  | 100.00000 | 86.69834  | 100.00000    | 86.49289       |                   |            | 0.00  | 0                | 0.00          |
| GRDB1            | On 10/01/2018 | Spot Bond  | 101.20169 | 8.26077   | 101.20169    | 8.24009        |                   |            | 0.00  | 0                | 0.00          |
| GRDC1            | On 10/01/2018 | Spot Bond  | 101.57032 | 10.26275  | 101.57032    | 10.23698       |                   |            | 0.00  | 0                | 0.00          |
| GRH1A1           | On 25/10/2017 | Spot Bond  | 100.58455 | 8.39608   | 100.58455    | 8.37518        |                   |            | 0.00  | 0                | 0.00          |
| GRH1A2           | On 25/10/2017 | Spot Bond  | 100.59878 | 8.55971   | 100.59878    | 8.53840        |                   |            | 0.00  | 0                | 0.00          |
| GRH1A3           | On 25/10/2017 | Spot Bond  | 100.62628 | 8.87597   | 100.62628    | 8.85387        |                   |            | 0.00  | 0                | 0.00          |
| GRH1A4           | On 25/10/2017 | Spot Bond  | 100.00000 | 2.32782   | 100.00000    | 2.32182        |                   |            | 0.00  | 0                | 0.00          |
| GRH1B            | On 25/10/2017 | Spot Bond  | 100.66039 | 9.26836   | 100.66039    | 9.24528        |                   |            | 0.00  | 0                | 0.00          |
| GRH1C            | On 25/10/2017 | Spot Bond  | 100.70773 | 9.81300   | 100.70773    | 9.78854        |                   |            | 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 | 26.49016  | 100.25900    | 26.42583       |                   |            | 0.00  | 0                | 0.00          |
| GRT02            | On 13/05/2016 | Spot Bond  | 101.08226 | 12.19219  | 101.08226    | 12.16137       |                   |            | 0.00  | 0                | 625,000.00    |
| GRT03            | On 15/10/2015 | Spot Bond  | 101.25499 | 16.45924  | 101.25499    | 16.41803       |                   |            | 0.00  | 0                | 0.00          |
| GRT04            | On 15/09/2016 | Spot Bond  | 100.11004 | 10.65904  | 100.11004    | 10.63262       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GRT05            | On 25/01/2015 | Spot Bond  | 101.64234 | 28.72986  | 101.64234    | 28.65768       |                   |            | 0.00  | 0                | 0.00          |
| GRT06            | On 11/12/2017 | Spot Bond  | 100.23736 | 7.98184   | 100.23736    | 7.96246        |                   |            | 0.00  | 0                | 0.00          |
| GSIZ16           | On 23/09/2016 | Spot Bond  | 99.99999  | 10.93517  | 99.99999     | 12.64142       |                   |            | 0.00  | 0                | 0.00          |
| HILB01           | On 18/07/2015 | Spot Bond  | 101.18024 | 21.35455  | 101.18024    | 21.30110       |                   |            | 0.00  | 0                | 0.00          |
| HILB02           | On 13/09/2017 | Spot Bond  | 100.20054 | 8.65159   | 100.20054    | 8.21255        |                   |            | 0.00  | 0                | 0.00          |
| HILC03           | On 17/04/2013 | Spot Bond  | 100.00000 | 91.25000  | 100.00000    | 91.02244       |                   |            | 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 19/04/2013 | Spot Bond  | 101.50868 | 93.25693  | 101.50868    | 93.02237       |                   |            | 0.00  | 0                | 0.00          |
| HMS1B3           | On 19/04/2013 | Spot Bond  | 101.50868 | 93.25693  | 101.50868    | 93.02237       |                   |            | 0.00  | 0                | 0.00          |
| HMS1B5           | On 19/07/2013 | Spot Bond  | 100.00000 | 50.00063  | 100.00000    | 50.00062       |                   |            | 0.00  | 0                | 0.00          |
| HMS1B6           | On 19/07/2013 | Spot Bond  | 100.00000 | 81.65487  | 100.00000    | 81.48957       |                   |            | 0.00  | 0                | 0.00          |
| HMS1B7           | On 19/07/2013 | Spot Bond  | 101.18125 | 89.73476  | 101.18125    | 89.44039       |                   |            | 0.00  | 0                | 0.00          |
| HMS1B8           | On 19/07/2015 | Spot Bond  | 101.21718 | 21.59427  | 101.21718    | 21.54022       |                   |            | 0.00  | 0                | 0.00          |
| HMS1B9           | On 19/07/2015 | Spot Bond  | 107.10005 | 21.86957  | 107.10005    | 21.81200       |                   |            | 0.00  | 0                | 0.00          |
| HMS1C2           | On 19/04/2013 | Spot Bond  | 101.59173 | 93.38581  | 101.59173    | 93.15075       |                   |            | 0.00  | 0                | 0.00          |
| HMS1C3           | On 19/07/2013 | Spot Bond  | 101.22625 | 89.80308  | 101.22625    | 89.50838       |                   |            | 0.00  | 0                | 0.00          |
| HMS1C4           | On 19/07/2015 | Spot Bond  | 101.28016 | 21.91887  | 101.28016    | 21.86397       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------------|------------------|---------------|
| HMS1C5           | On 19/07/2015 | Spot Bond  | 117.06290 | 19.67849  | 117.06290 | 19.62244     |                |                   |                    | 0.00        | 0                | 0.00          |
| HMS1D2           | On 19/04/2013 | Spot Bond  | 101.69896 | 93.55247  | 101.69896 | 93.31678     |                |                   |                    | 0.00        | 0                | 0.00          |
| HMS1D3           | On 19/07/2013 | Spot Bond  | 101.30724 | 89.92604  | 101.30724 | 89.63073     |                |                   |                    | 0.00        | 0                | 0.00          |
| HMS1D4           | On 19/07/2015 | Spot Bond  | 101.36111 | 22.33587  | 101.36111 | 22.27989     |                |                   |                    | 0.00        | 0                | 0.00          |
| HMS1D5           | On 19/07/2015 | Spot Bond  | 114.94363 | 20.58741  | 114.94363 | 20.52970     |                |                   |                    | 0.00        | 0                | 0.00          |
| HMS1E2           | On 19/04/2013 | Spot Bond  | 102.07916 | 94.14283  | 102.07916 | 93.90484     |                |                   |                    | 0.00        | 0                | 0.00          |
| HMS1E3           | On 19/07/2013 | Spot Bond  | 101.41519 | 90.08995  | 101.41519 | 89.79384     |                |                   |                    | 0.00        | 0                | 0.00          |
| HMS1E4           | On 19/07/2015 | Spot Bond  | 101.46001 | 22.84502  | 101.46001 | 22.78771     |                |                   |                    | 0.00        | 0                | 0.00          |
| HMS1F2           | On 19/04/2013 | Spot Bond  | 102.24978 | 94.49595  | 102.24978 | 94.25670     |                |                   |                    | 0.00        | 0                | 0.00          |
| HMS1G2           | On 19/04/2013 | Spot Bond  | 102.77072 | 95.35641  | 102.77072 | 95.11387     |                |                   |                    | 0.00        | 0                | 0.00          |
| HWAY20           | On 31/07/2020 | Spot Bond  | 120.49879 | 9.09018   | 120.49879 | 9.06652      |                |                   |                    | 0.00        | 0                | 31,612,000.00 |
| HWAY23           | On 07/12/2023 | Spot Bond  | 278.97229 | 3.12509   | 278.97229 | 3.11013      |                |                   |                    | 0.00        | 0                | 94,000,000.00 |
| HWAY24           | On 07/12/2024 | Spot Bond  | 279.46415 | 3.12128   | 279.46415 | 3.10632      |                |                   |                    | 0.00        | 0                | 0.00          |
| HWAY34           | On 31/07/2034 | Spot Bond  | 109.78196 | 9.30369   | 109.78196 | 9.28123      |                |                   |                    | 0.00        | 0                | 31,906,000.00 |
| HWAY35           | On 31/07/2035 | Spot Bond  | 110.08516 | 9.28012   | 110.08516 | 9.25767      |                |                   |                    | 0.00        | 0                | 0.00          |
| I2025            | On 31/01/2025 | Spot Bond  | 1.17000   | 112.86198 | 1.15000   | 113.08977    |                |                   | 402,118,488,720.00 | 343,691,016 | 457,761,808.00   |               |
| I2038            | On 31/01/2038 | Spot Bond  | 1.82000   | 112.26082 | 1.82000   | 112.24662    |                |                   | 56,912,970,660.00  | 31,270,863  | 54,960,800.00    |               |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| I2050            | On 31/12/2050 | Spot Bond  | 1.96000   | 118.37957 | 1.94500      | 118.81369      |                   |            | 1,365,759,679,480.00 | 696,816,163      | 600,841,806.00 |
| IBC01            | On 16/03/2015 | Spot Bond  | 94.50000  | 26.28973  | 94.50000     | 26.24186       |                   |            | 0.00                 | 0                | 0.00           |
| IBL11            | On 12/03/2015 | Spot Bond  | 111.10415 | 24.86443  | 111.10415    | 24.80480       |                   |            | 0.00                 | 0                | 0.00           |
| IBL12            | On 12/03/2013 | Spot Bond  | 100.38955 | 53.20887  | 100.38955    | 53.20886       |                   |            | 0.00                 | 0                | 0.00           |
| IBL13            | On 12/03/2015 | Spot Bond  | 101.98179 | 25.98519  | 101.98179    | 25.92113       |                   |            | 815,854,320,000.00   | 8,000,000        | 2,000,000.00   |
| IBL14            | On 28/06/2015 | Spot Bond  | 100.56090 | 23.15763  | 100.56090    | 23.09999       |                   |            | 0.00                 | 0                | 0.00           |
| IBL15            | On 28/06/2013 | Spot Bond  | 99.93156  | 95.34917  | 99.93156     | 94.86300       |                   |            | 0.00                 | 0                | 0.00           |
| IBL18            | On 10/12/2013 | Spot Bond  | 100.23834 | 54.53380  | 100.23834    | 54.40142       |                   |            | 0.00                 | 0                | 0.00           |
| IBL19            | On 15/03/2014 | Spot Bond  | 100.38793 | 45.95495  | 100.38793    | 45.84076       |                   |            | 0.00                 | 0                | 0.00           |
| IBL20            | On 15/03/2014 | Spot Bond  | 104.99431 | 51.88351  | 104.99431    | 51.76268       |                   |            | 0.00                 | 0                | 0.00           |
| IBL21            | On 15/03/2016 | Spot Bond  | 110.23108 | 19.84554  | 110.23108    | 19.79746       |                   |            | 0.00                 | 0                | 0.00           |
| IBL22            | On 15/03/2018 | Spot Bond  | 114.54738 | 14.62875  | 114.54738    | 14.59220       |                   |            | 0.00                 | 0                | 0.00           |
| IBL23            | On 21/04/2014 | Spot Bond  | 103.99743 | 47.65382  | 103.99743    | 47.54432       |                   |            | 0.00                 | 0                | 0.00           |
| IBL24            | On 21/04/2014 | Spot Bond  | 101.06758 | 41.53059  | 101.06758    | 41.42676       |                   |            | 0.00                 | 0                | 0.00           |
| IBL25            | On 18/08/2014 | Spot Bond  | 100.58995 | 38.91137  | 100.58995    | 38.81342       |                   |            | 0.00                 | 0                | 0.00           |
| IBL26            | On 18/08/2014 | Spot Bond  | 111.22906 | 31.85861  | 111.22906    | 31.77845       |                   |            | 0.00                 | 0                | 0.00           |
| IBL28            | On 18/08/2016 | Spot Bond  | 108.02289 | 12.83413  | 108.02289    | 12.80355       |                   |            | 0.00                 | 0                | 0.00           |
| IBL32            | On 03/11/2014 | Spot Bond  | 100.81617 | 28.07946  | 100.81617    | 28.00862       |                   |            | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBL33            | On 03/11/2016 | Spot Bond  | 100.86946 | 10.59726 | 100.86946 | 10.57052     |                |                   |            | 0.00  | 0                | 0.00          |
| IBL34            | On 31/01/2017 | Spot Bond  | 123.12082 | 3.75399  | 123.12082 | 3.74405      |                |                   |            | 0.00  | 0                | 0.00          |
| IBL36            | On 31/01/2022 | Spot Bond  | 127.68743 | 2.42367  | 127.68743 | 2.41707      |                |                   |            | 0.00  | 0                | 0.00          |
| IBL37            | On 02/04/2015 | Spot Bond  | 99.85267  | 22.46594 | 99.85267  | 22.41039     |                |                   |            | 0.00  | 0                | 0.00          |
| IBL38            | On 02/04/2017 | Spot Bond  | 99.84531  | 10.33917 | 99.84531  | 10.31360     |                |                   |            | 0.00  | 0                | 0.00          |
| IBL39            | On 02/04/2018 | Spot Bond  | 108.72274 | 13.00584 | 108.72274 | 12.97486     |                |                   |            | 0.00  | 0                | 0.00          |
| IBL40            | On 15/06/2015 | Spot Bond  | 100.33316 | 21.83118 | 100.33316 | 21.77696     |                |                   |            | 0.00  | 0                | 0.00          |
| IBL42            | On 15/06/2017 | Spot Bond  | 100.11008 | 9.19122  | 100.11008 | 9.16844      |                |                   |            | 0.00  | 0                | 0.00          |
| IBL43            | On 15/11/2015 | Spot Bond  | 100.65809 | 15.04387 | 100.65809 | 15.00598     |                |                   |            | 0.00  | 0                | 0.00          |
| IBL45            | On 21/12/2018 | Spot Bond  | 102.66026 | 10.16230 | 102.66026 | 10.13920     |                |                   |            | 0.00  | 0                | 0.00          |
| IBL46            | On 15/01/2020 | Spot Bond  | 99.50921  | 8.64282  | 99.50921  | 8.62356      |                |                   |            | 0.00  | 0                | 16,000.00     |
| IC02             | On 09/05/2013 | Spot Bond  | 100.00000 | 94.27725 | 100.00000 | 94.05438     |                |                   |            | 0.00  | 0                | 0.00          |
| IDC01U           | On 08/11/2026 | Spot Bond  | 100.00000 | 0.00155  | 100.00000 | 0.00155      |                |                   |            | 0.00  | 0                | 0.00          |
| IDCP01           | On 19/04/2015 | Spot Bond  | 100.89947 | 23.93390 | 100.89947 | 23.88025     |                |                   |            | 0.00  | 0                | 0.00          |
| IDCP02           | On 19/04/2015 | Spot Bond  | 100.89947 | 23.93390 | 100.89947 | 23.88025     |                |                   |            | 0.00  | 0                | 0.00          |
| IDCP03           | On 31/01/2017 | Spot Bond  | 101.97863 | 9.24748  | 101.97863 | 9.22646      |                |                   |            | 0.00  | 0                | 0.00          |
| IDCP04           | On 19/10/2017 | Spot Bond  | 100.89947 | 9.07618  | 100.89947 | 9.05583      |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IDW001           | On 30/06/2016 | Spot Bond  | 100.90751 | 16.48204  | 100.90751    | 16.44089       |                   |            | 0.00  | 0                | 0.00          |
| IDW002           | On 30/06/2016 | Spot Bond  | 100.84756 | 16.23723  | 100.84756    | 16.19671       |                   |            | 0.00  | 0                | 0.00          |
| IDW003           | On 30/06/2016 | Spot Bond  | 99.83295  | 16.46702  | 99.83295     | 16.42630       |                   |            | 0.00  | 0                | 0.00          |
| IFM01            | On 31/03/2016 | Spot Bond  | 114.58662 | 22.03204  | 114.58662    | 21.97727       |                   |            | 0.00  | 0                | 0.00          |
| IHL01            | On 29/12/2014 | Spot Bond  | 99.86601  | 32.19552  | 99.86601     | 32.11589       |                   |            | 0.00  | 0                | 0.00          |
| IHL02            | On 29/12/2014 | Spot Bond  | 99.86601  | 32.19552  | 99.86601     | 32.11589       |                   |            | 0.00  | 0                | 0.00          |
| IHL03            | On 17/05/2017 | Spot Bond  | 100.72296 | 10.15722  | 100.72296    | 10.13161       |                   |            | 0.00  | 0                | 0.00          |
| IKH1D            | On 09/12/2028 | Spot Bond  | 100.00000 | 7.27532   | 100.00000    | 7.25769        |                   |            | 0.00  | 0                | 0.00          |
| IN01E            | On 23/07/2013 | Spot Bond  | 101.81841 | 88.24197  | 101.81841    | 87.95470       |                   |            | 0.00  | 0                | 0.00          |
| IN02E            | On 06/08/2013 | Spot Bond  | 101.39919 | 84.54674  | 101.39919    | 84.28113       |                   |            | 0.00  | 0                | 0.00          |
| IN03E            | On 13/08/2013 | Spot Bond  | 101.19088 | 82.75386  | 101.19088    | 82.49991       |                   |            | 0.00  | 0                | 0.00          |
| IN04             | On 15/03/2015 | Spot Bond  | 103.56174 | 30.12761  | 103.56174    | 30.05823       |                   |            | 0.00  | 0                | 0.00          |
| IN04E            | On 27/08/2013 | Spot Bond  | 100.41740 | 79.46984  | 100.41740    | 79.23740       |                   |            | 0.00  | 0                | 0.00          |
| IN05E            | On 14/11/2013 | Spot Bond  | 100.58388 | 57.52287  | 100.58388    | 57.37808       |                   |            | 0.00  | 0                | 0.00          |
| IN06E            | On 10/03/2014 | Spot Bond  | 100.00000 | 54.17343  | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| IN07             | On 16/05/2013 | Spot Bond  | 101.41671 | 92.54334  | 101.41671    | 92.32553       |                   |            | 0.00  | 0                | 0.00          |
| IN09             | On 01/02/2016 | Spot Bond  | 101.24311 | 17.84670  | 101.24311    | 17.80151       |                   |            | 0.00  | 0                | 0.00          |
| IN189U           | On 25/04/2013 | Spot Bond  | 100.00000 | 89.46078  | 100.00000    | 89.24205       |                   |            | 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 |
|------------------|---------------|------------|---------------|----------|---------------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND234           | On 21/08/2013 | Spot Bond  | 100.00000     | 69.39163 | 100.00000     | 69.25996     |                |                   |            | 0.00  | 0                | 0.00          |
| IND311           | On 12/03/2013 | Spot Bond  | 98.78695      | 50.30512 | 98.78695      | 50.30511     |                |                   |            | 0.00  | 0                | 0.00          |
| IND312           | On 19/03/2013 | Spot Bond  | 98.68599      | 98.40366 | 98.68599      | 98.14255     |                |                   |            | 0.00  | 0                | 0.00          |
| IND313           | On 26/03/2013 | Spot Bond  | 100.00000     | 96.56085 | 100.00000     | 96.30607     |                |                   |            | 0.00  | 0                | 0.00          |
| IND314           | On 02/04/2013 | Spot Bond  | 100.00000     | 94.80519 | 100.00000     | 94.55959     |                |                   |            | 0.00  | 0                | 0.00          |
| IND315           | On 09/04/2013 | Spot Bond  | 100.00000     | 93.11224 | 100.00000     | 92.87532     |                |                   |            | 0.00  | 0                | 0.00          |
| IND316           | On 16/04/2013 | Spot Bond  | 100.00000     | 91.47870 | 100.00000     | 91.25000     |                |                   |            | 0.00  | 0                | 0.00          |
| IND317           | On 23/04/2013 | Spot Bond  | 100,000.00000 | 0.88239  | 100,000.00000 | 0.86156      |                |                   |            | 0.00  | 0                | 0.00          |
| IND318           | On 30/04/2013 | Spot Bond  | 100.00000     | 88.37772 | 100.00000     | 88.16425     |                |                   |            | 0.00  | 0                | 0.00          |
| IND319           | On 07/05/2013 | Spot Bond  | 100.00000     | 86.90476 | 100.00000     | 86.69834     |                |                   |            | 0.00  | 0                | 0.00          |
| IND320           | On 14/05/2013 | Spot Bond  | 100.00000     | 85.48009 | 100.00000     | 85.28037     |                |                   |            | 0.00  | 0                | 0.00          |
| IND321           | On 21/05/2013 | Spot Bond  | 100.00000     | 84.10138 | 100.00000     | 83.90805     |                |                   |            | 0.00  | 0                | 0.00          |
| IND322           | On 28/05/2013 | Spot Bond  | 100.00000     | 82.76644 | 100.00000     | 82.57919     |                |                   |            | 0.00  | 0                | 0.00          |
| IND323           | On 04/06/2013 | Spot Bond  | 100.00000     | 81.47321 | 100.00000     | 81.29176     |                |                   |            | 0.00  | 0                | 0.00          |
| IND324           | On 30/04/2013 | Spot Bond  | 100.00000     | 88.37772 | 100.00000     | 88.16425     |                |                   |            | 0.00  | 0                | 0.00          |
| IND325           | On 01/05/2013 | Spot Bond  | 100.00000     | 88.16425 | 100.00000     | 87.95181     |                |                   |            | 0.00  | 0                | 0.00          |
| IND326           | On 02/05/2013 | Spot Bond  | 100.00000     | 87.95181 | 100.00000     | 87.74038     |                |                   |            | 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 | 87.74038  | 100.00000    | 87.52998       |                   |            | 0.00  | 0                | 0.00          |
| IND328           | On 04/05/2013 | Spot Bond  | 100.00000 | 87.52998  | 100.00000    | 87.32057       |                   |            | 0.00  | 0                | 0.00          |
| IND329           | On 05/05/2013 | Spot Bond  | 100.00000 | 87.32057  | 100.00000    | 87.11217       |                   |            | 0.00  | 0                | 0.00          |
| IND330           | On 06/05/2013 | Spot Bond  | 100.00000 | 87.11217  | 100.00000    | 86.90476       |                   |            | 0.00  | 0                | 0.00          |
| IND331           | On 07/05/2013 | Spot Bond  | 100.00000 | 86.90476  | 100.00000    | 86.69834       |                   |            | 0.00  | 0                | 0.00          |
| IND332           | On 08/05/2013 | Spot Bond  | 100.00000 | 86.69834  | 100.00000    | 86.49289       |                   |            | 0.00  | 0                | 0.00          |
| IND333           | On 09/05/2013 | Spot Bond  | 100.00000 | 86.49289  | 100.00000    | 86.28842       |                   |            | 0.00  | 0                | 0.00          |
| IND334           | On 20/08/2013 | Spot Bond  | 100.00000 | 69.52381  | 100.00000    | 69.39163       |                   |            | 0.00  | 0                | 0.00          |
| IND335           | On 27/08/2013 | Spot Bond  | 100.00000 | 68.60902  | 100.00000    | 68.48030       |                   |            | 0.00  | 0                | 0.00          |
| IND336           | On 03/09/2013 | Spot Bond  | 100.00000 | 67.71800  | 100.00000    | 67.59259       |                   |            | 0.00  | 0                | 0.00          |
| IND337           | On 10/09/2013 | Spot Bond  | 100.00000 | 66.84982  | 100.00000    | 66.72761       |                   |            | 0.00  | 0                | 0.00          |
| IND338           | On 17/09/2013 | Spot Bond  | 100.00000 | 69.97597  | 100.00000    | 69.84321       |                   |            | 0.00  | 0                | 0.00          |
| IND339           | On 25/09/2013 | Spot Bond  | 100.00000 | 68.92091  | 100.00000    | 68.79015       |                   |            | 0.00  | 0                | 0.00          |
| IND340           | On 01/10/2013 | Spot Bond  | 100.00000 | 68.14007  | 100.00000    | 68.01079       |                   |            | 0.00  | 0                | 0.00          |
| IND341           | On 08/10/2013 | Spot Bond  | 100.00000 | 67.24026  | 100.00000    | 67.11269       |                   |            | 0.00  | 0                | 0.00          |
| IND342           | On 15/10/2013 | Spot Bond  | 100.00000 | 66.35234  | 100.00000    | 66.22645       |                   |            | 0.00  | 0                | 0.00          |
| IND343           | On 22/10/2013 | Spot Bond  | 100.00000 | 65.47614  | 100.00000    | 65.35191       |                   |            | 0.00  | 0                | 0.00          |
| IND344           | On 29/10/2013 | Spot Bond  | 100.00000 | 64.61151  | 100.00000    | 64.48892       |                   |            | 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 | 63.75829 | 100.00000 | 63.63733     |                |                   |            | 0.00  | 0                | 0.00          |
| IND346           | On 12/11/2013 | Spot Bond  | 100.00000 | 62.91635 | 100.00000 | 62.79698     |                |                   |            | 0.00  | 0                | 0.00          |
| IND347           | On 19/11/2013 | Spot Bond  | 100.00000 | 62.08552 | 100.00000 | 61.96773     |                |                   |            | 0.00  | 0                | 0.00          |
| IND348           | On 26/11/2013 | Spot Bond  | 100.00000 | 61.26567 | 100.00000 | 61.14943     |                |                   |            | 0.00  | 0                | 0.00          |
| IND349           | On 03/12/2013 | Spot Bond  | 100.00000 | 60.45664 | 100.00000 | 60.34194     |                |                   |            | 0.00  | 0                | 0.00          |
| IND350           | On 10/12/2013 | Spot Bond  | 100.00000 | 59.65829 | 100.00000 | 59.54510     |                |                   |            | 0.00  | 0                | 0.00          |
| IND351           | On 17/12/2013 | Spot Bond  | 100.00000 | 58.87049 | 100.00000 | 58.75879     |                |                   |            | 0.00  | 0                | 0.00          |
| INF001           | On 30/07/2013 | Spot Bond  | 100.81810 | 85.97056 | 100.81810 | 85.69749     |                |                   |            | 0.00  | 0                | 0.00          |
| INF073           | On 30/07/2013 | Spot Bond  | 100.00000 | 85.58559 | 100.00000 | 85.32934     |                |                   |            | 0.00  | 0                | 0.00          |
| ING100           | On 19/05/2013 | Spot Bond  | 100.70818 | 87.53470 | 100.70818 | 87.33133     |                |                   |            | 0.00  | 0                | 0.00          |
| ING114           | On 31/12/2015 | Spot Bond  | 101.98370 | 18.90061 | 101.98370 | 18.85298     |                |                   |            | 0.00  | 0                | 0.00          |
| ING115           | On 31/03/2016 | Spot Bond  | 106.31357 | 18.70793 | 106.31357 | 18.65900     |                |                   |            | 0.00  | 0                | 0.00          |
| ING116           | On 31/03/2016 | Spot Bond  | 104.39662 | 17.97398 | 104.39662 | 17.92773     |                |                   |            | 0.00  | 0                | 0.00          |
| ING132           | On 22/12/2018 | Spot Bond  | 99.99991  | 10.10902 | 99.99991  | 10.08398     |                |                   |            | 0.00  | 0                | 0.00          |
| ING135           | On 10/12/2014 | Spot Bond  | 100.36848 | 28.66104 | 100.36848 | 28.59138     |                |                   |            | 0.00  | 0                | 0.00          |
| ING138           | On 22/03/2017 | Spot Bond  | 100.00021 | 11.78000 | 100.00021 | 11.75082     |                |                   |            | 0.00  | 0                | 0.00          |
| ING148           | On 18/03/2013 | Spot Bond  | 100.00000 | 98.64865 | 100.00000 | 103.83807    |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000   | 102.86967 | 6.50000      | 102.85160      |                   |                      | 0.00       | 0                | 0.00          |
| ING154           | On 03/04/2013 | Spot Bond  | 101.36114 | 97.38052  | 101.36114    | 97.12567       |                   |                      | 0.00       | 0                | 0.00          |
| ING157           | On 12/04/2013 | Spot Bond  | 101.10456 | 94.89478  | 101.10456    | 94.65271       |                   |                      | 0.00       | 0                | 0.00          |
| ING161           | On 20/03/2017 | Spot Bond  | 100.08473 | 12.20942  | 100.08473    | 12.17917       |                   |                      | 0.00       | 0                | 0.00          |
| ING167           | On 30/09/2014 | Spot Bond  | 101.44140 | 30.56213  | 101.44140    | 30.48547       |                   |                      | 0.00       | 0                | 0.00          |
| ING169           | On 07/06/2013 | Spot Bond  | 100.25042 | 83.10707  | 100.25042    | 82.92284       |                   | 1,602,001,711,600.00 | 15,980,000 | 15,980,000.00    |               |
| ING170           | On 18/03/2013 | Spot Bond  | 100.08567 | 98.64751  | 100.08567    | 103.57100      |                   |                      | 0.00       | 0                | 0.00          |
| ING171           | On 19/03/2013 | Spot Bond  | 100.07206 | 103.62042 | 100.07206    | 103.34168      |                   |                      | 0.00       | 0                | 0.00          |
| ING174           | On 28/05/2013 | Spot Bond  | 100.38408 | 84.96352  | 100.38408    | 84.77068       |                   |                      | 0.00       | 0                | 0.00          |
| ING175           | On 28/08/2013 | Spot Bond  | 100.38408 | 79.23468  | 100.38408    | 79.00366       |                   |                      | 0.00       | 0                | 0.00          |
| ING177           | On 28/02/2015 | Spot Bond  | 100.00000 | 21.66633  | 100.00000    | 21.61207       |                   |                      | 0.00       | 0                | 0.00          |
| ING178           | On 28/08/2015 | Spot Bond  | 100.00000 | 13.86645  | 100.00000    | 13.83173       |                   |                      | 0.00       | 0                | 0.00          |
| ING183           | On 11/06/2013 | Spot Bond  | 100.27920 | 80.17550  | 100.27920    | 79.99929       |                   |                      | 0.00       | 0                | 0.00          |
| ING185           | On 18/06/2013 | Spot Bond  | 100.08647 | 97.29502  | 100.08647    | 96.77149       |                   |                      | 0.00       | 0                | 0.00          |
| ING187           | On 01/07/2013 | Spot Bond  | 100.00000 | 95.06040  | 100.00000    | 94.72918       |                   |                      | 0.00       | 0                | 0.00          |
| ING188           | On 01/07/2013 | Spot Bond  | 100.00000 | 93.68262  | 100.00000    | 93.29064       |                   |                      | 0.00       | 0                | 0.00          |
| ING190           | On 24/04/2013 | Spot Bond  | 100.00000 | 92.07103  | 100.00000    | 91.84536       |                   |                      | 0.00       | 0                | 0.00          |
| ING192           | On 18/02/2014 | Spot Bond  | 100.00000 | 54.13741  | 100.00000    | 54.00031       |                   |                      | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING193           | On 18/02/2014 | Spot Bond  | 100.00000 | 54.13741  | 100.00000    | 54.00031       |                   |            | 0.00  | 0                | 0.00          |
| ING194           | On 11/02/2014 | Spot Bond  | 100.00000 | 54.39904  | 100.00000    | 54.24938       |                   |            | 0.00  | 0                | 0.00          |
| ING195           | On 04/02/2014 | Spot Bond  | 100.00000 | 54.71181  | 100.00000    | 54.54707       |                   |            | 0.00  | 0                | 0.00          |
| ING196           | On 30/06/2027 | Spot Bond  | 100.00000 | 0.00044   | 100.00000    | 0.00044        |                   |            | 0.00  | 0                | 0.00          |
| ING197           | On 28/05/2013 | Spot Bond  | 100.00000 | 82.76644  | 100.00000    | 82.57919       |                   |            | 0.00  | 0                | 0.00          |
| ING198           | On 28/08/2013 | Spot Bond  | 100.00000 | 77.84257  | 100.00000    | 77.61628       |                   |            | 0.00  | 0                | 0.00          |
| ING199           | On 28/02/2014 | Spot Bond  | 100.00000 | 52.89631  | 100.00000    | 52.76385       |                   |            | 0.00  | 0                | 0.00          |
| ING201           | On 07/06/2013 | Spot Bond  | 100.00000 | 80.93126  | 100.00000    | 80.75221       |                   |            | 0.00  | 0                | 0.00          |
| ING202           | On 07/09/2013 | Spot Bond  | 100.00000 | 76.24309  | 100.00000    | 76.03306       |                   |            | 0.00  | 0                | 0.00          |
| ING203           | On 07/12/2013 | Spot Bond  | 100.00000 | 51.95055  | 100.00000    | 51.82470       |                   |            | 0.00  | 0                | 0.00          |
| ING204           | On 13/12/2015 | Spot Bond  | 100.00000 | 10.73741  | 100.00000    | 10.73741       |                   |            | 0.00  | 0                | 0.00          |
| ING32            | On 30/04/2013 | Spot Bond  | 100.90615 | 90.94697  | 100.90615    | 90.72554       |                   |            | 0.00  | 0                | 0.00          |
| ING33            | On 31/10/2013 | Spot Bond  | 100.92542 | 59.73078  | 100.92542    | 59.57997       |                   |            | 0.00  | 0                | 0.00          |
| ING34            | On 31/10/2013 | Spot Bond  | 100.92542 | 59.73078  | 100.92542    | 59.57997       |                   |            | 0.00  | 0                | 0.00          |
| ING46            | On 16/10/2013 | Spot Bond  | 101.29332 | 62.28369  | 101.29332    | 62.12768       |                   |            | 0.00  | 0                | 0.00          |
| ING60U           | On 28/02/2014 | Spot Bond  | 100.00000 | 58.89630  | 100.00000    | 58.75361       |                   |            | 0.00  | 0                | 0.00          |
| ING89            | On 31/12/2014 | Spot Bond  | 102.06095 | 32.88367  | 102.06095    | 32.80075       |                   |            | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| INJ02            | On 30/04/2015 | Spot Bond  | 101.68471 | 25.30689 | 101.68471 | 25.24256     |                |                   |            | 0.00  | 0                | 0.00          |
| IPB3             | On 04/12/2013 | Spot Bond  | 100.42003 | 55.98765 | 100.42003 | 55.85151     |                |                   |            | 0.00  | 0                | 0.00          |
| IPF01            | On 13/04/2015 | Spot Bond  | 101.24581 | 21.66437 | 101.24581 | 21.61013     |                |                   |            | 0.00  | 0                | 0.00          |
| IPF02            | On 13/04/2016 | Spot Bond  | 101.27443 | 13.35454 | 101.27443 | 13.32109     |                |                   |            | 0.00  | 0                | 0.00          |
| IPF03            | On 13/04/2017 | Spot Bond  | 101.29354 | 10.03752 | 101.29354 | 10.01238     |                |                   |            | 0.00  | 0                | 0.00          |
| IPF06            | On 13/04/2017 | Spot Bond  | 107.00679 | 14.50261 | 107.00679 | 14.46851     |                |                   |            | 0.00  | 0                | 0.00          |
| IPL4             | On 29/03/2014 | Spot Bond  | 105.51634 | 50.34845 | 105.51634 | 50.23073     |                |                   |            | 0.00  | 0                | 0.00          |
| IPL5             | On 28/09/2015 | Spot Bond  | 100.55058 | 18.01882 | 100.55058 | 17.97398     |                |                   |            | 0.00  | 0                | 0.00          |
| IPL6             | On 28/09/2017 | Spot Bond  | 111.16948 | 14.84093 | 111.16948 | 14.80474     |                |                   |            | 0.00  | 0                | 12,500,000.00 |
| IV012            | On 26/11/2014 | Spot Bond  | 100.64446 | 28.43051 | 100.64446 | 28.35890     |                |                   |            | 0.00  | 0                | 0.00          |
| IV013            | On 22/06/2015 | Spot Bond  | 100.00026 | 24.74138 | 100.00026 | 24.68012     |                |                   |            | 0.00  | 0                | 0.00          |
| IV014            | On 22/06/2015 | Spot Bond  | 106.83400 | 24.77147 | 106.83400 | 24.71328     |                |                   |            | 0.00  | 0                | 0.00          |
| IV015            | On 20/09/2017 | Spot Bond  | 100.08056 | 11.17341 | 100.08056 | 11.14572     |                |                   |            | 0.00  | 0                | 0.00          |
| IV016            | On 06/12/2021 | Spot Bond  | 100.38986 | 8.01622  | 100.38986 | 7.99673      |                |                   |            | 0.00  | 0                | 0.00          |
| IV017            | On 31/01/2022 | Spot Bond  | 117.02647 | 2.63551  | 117.02647 | 2.62881      |                |                   |            | 0.00  | 0                | 2,494,000.00  |
| IV019            | On 31/03/2028 | Spot Bond  | 129.51692 | 3.32120  | 129.51692 | 3.31185      |                |                   |            | 0.00  | 0                | 0.00          |
| IV01E            | On 29/08/2013 | Spot Bond  | 100.38643 | 79.20729 | 100.38643 | 78.97900     |                |                   |            | 0.00  | 0                | 0.00          |
| IV022            | On 02/04/2022 | Spot Bond  | 99.81973  | 9.10573  | 99.81973  | 9.08321      |                |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| IV023            | On 11/07/2022 | Spot Bond  | 101.53934 | 8.72822   | 101.53934 | 8.70631      |                |                   |            | 0.00  | 0                | 0.00           |
| IV024            | On 27/07/2022 | Spot Bond  | 101.19270 | 8.63170   | 101.19270 | 8.61009      |                |                   |            | 0.00  | 0                | 0.00           |
| IV025            | On 12/09/2019 | Spot Bond  | 100.25130 | 0.37398   | 100.25130 | 0.37307      |                |                   |            | 0.00  | 0                | 0.00           |
| IV026            | On 27/09/2024 | Spot Bond  | 99.94061  | 9.15336   | 99.94061  | 9.13071      |                |                   |            | 0.00  | 0                | 0.00           |
| IV02E            | On 17/10/2013 | Spot Bond  | 100.95973 | 61.54013  | 100.95973 | 61.38643     |                |                   |            | 0.00  | 0                | 0.00           |
| IV030            | On 31/01/2025 | Spot Bond  | 92.45654  | 2.42286   | 92.45654  | 2.41759      |                |                   |            | 0.00  | 0                | 0.00           |
| IV030A           | On 31/01/2025 | Spot Bond  | 95.34778  | 2.35052   | 95.34778  | 2.34529      |                |                   |            | 0.00  | 0                | 0.00           |
| IV031            | On 11/03/2025 | Spot Bond  | 100.00000 | 0.00280   | 100.00000 | 0.00279      |                |                   |            | 0.00  | 0                | 500,000,000.00 |
| IV03E            | On 18/11/2013 | Spot Bond  | 100.52241 | 56.96568  | 100.52241 | 56.82236     |                |                   |            | 0.00  | 0                | 0.00           |
| IV04             | On 31/03/2013 | Spot Bond  | 103.46133 | 105.37363 | 103.46133 | 105.09020    |                |                   |            | 0.00  | 0                | 7,000,000.00   |
| IV04E            | On 10/03/2014 | Spot Bond  | 100.00000 | 54.17343  | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0                | 0.00           |
| IV07             | On 31/03/2013 | Spot Bond  | 99.88087  | 101.52428 | 99.88087  | 101.26020    |                |                   |            | 0.00  | 0                | 0.00           |
| IV08             | On 30/04/2018 | Spot Bond  | 114.89453 | 17.52111  | 114.89453 | 17.47722     |                |                   |            | 0.00  | 0                | 0.00           |
| IV09             | On 30/04/2018 | Spot Bond  | 101.30356 | 10.55725  | 101.30356 | 10.53050     |                |                   |            | 0.00  | 0                | 0.00           |
| IV19A            | On 31/03/2028 | Spot Bond  | 129.51692 | 3.28595   | 129.51692 | 3.27670      |                |                   |            | 0.00  | 0                | 0.00           |
| IVA229           | On 19/07/2013 | Spot Bond  | 100.00000 | 74.03651  | 100.00000 | 73.88664     |                |                   |            | 0.00  | 0                | 0.00           |
| IVA234           | On 23/08/2013 | Spot Bond  | 100.00000 | 69.12879  | 100.00000 | 68.99811     |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA311           | On 14/03/2013 | Spot Bond  | 98.75808  | 99.73016  | 98.75808     | 99.46177       |                   |            | 0.00  | 0                | 0.00          |
| IVA312           | On 22/03/2013 | Spot Bond  | 100.00000 | 97.59358  | 100.00000    | 97.33333       |                   |            | 0.00  | 0                | 0.00          |
| IVA313           | On 28/03/2013 | Spot Bond  | 100.00000 | 96.05263  | 100.00000    | 95.80052       |                   |            | 0.00  | 0                | 0.00          |
| IVA314           | On 04/04/2013 | Spot Bond  | 100.00000 | 94.31525  | 100.00000    | 94.07216       |                   |            | 0.00  | 0                | 0.00          |
| IVA315           | On 11/04/2013 | Spot Bond  | 100.00000 | 92.63959  | 100.00000    | 92.40506       |                   |            | 0.00  | 0                | 0.00          |
| IVA316           | On 18/04/2013 | Spot Bond  | 100.00000 | 91.02244  | 100.00000    | 90.79602       |                   |            | 0.00  | 0                | 0.00          |
| IVA317           | On 25/04/2013 | Spot Bond  | 100.00000 | 89.46078  | 100.00000    | 89.24205       |                   |            | 0.00  | 0                | 0.00          |
| IVA318           | On 02/05/2013 | Spot Bond  | 100.00000 | 87.95181  | 100.00000    | 87.74038       |                   |            | 0.00  | 0                | 0.00          |
| IVA319           | On 09/05/2013 | Spot Bond  | 100.00000 | 86.49289  | 100.00000    | 86.28842       |                   |            | 0.00  | 0                | 0.00          |
| IVA320           | On 13/05/2013 | Spot Bond  | 100.00000 | 85.68075  | 100.00000    | 85.48009       |                   |            | 0.00  | 0                | 0.00          |
| IVA321           | On 23/05/2013 | Spot Bond  | 100.00000 | 83.71560  | 100.00000    | 83.52403       |                   |            | 0.00  | 0                | 0.00          |
| IVA322           | On 30/05/2013 | Spot Bond  | 100.00000 | 82.39278  | 100.00000    | 82.20721       |                   |            | 0.00  | 0                | 0.00          |
| IVA323           | On 06/06/2013 | Spot Bond  | 100.00000 | 81.11111  | 100.00000    | 80.93126       |                   |            | 0.00  | 0                | 0.00          |
| IVA324           | On 13/06/2013 | Spot Bond  | 100.00000 | 79.86871  | 100.00000    | 79.69432       |                   |            | 0.00  | 0                | 2,000,000.00  |
| IVA325           | On 18/05/2013 | Spot Bond  | 100.00000 | 84.68677  | 100.00000    | 84.49074       |                   |            | 0.00  | 0                | 0.00          |
| IVA326           | On 19/05/2013 | Spot Bond  | 100.00000 | 84.49074  | 100.00000    | 84.29561       |                   |            | 0.00  | 0                | 0.00          |
| IVA327           | On 20/05/2013 | Spot Bond  | 100.00000 | 84.29561  | 100.00000    | 84.10138       |                   |            | 0.00  | 0                | 0.00          |
| IVA328           | On 21/05/2013 | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA329           | On 22/05/2013 | Spot Bond  | 100.00000 | 83.90805  | 100.00000    | 83.71560       |                   |            | 0.00  | 0                | 0.00          |
| IVA330           | On 23/05/2013 | Spot Bond  | 100.00000 | 83.71560  | 100.00000    | 83.52403       |                   |            | 0.00  | 0                | 0.00          |
| IVA331           | On 24/05/2013 | Spot Bond  | 100.00000 | 83.52403  | 100.00000    | 83.33333       |                   |            | 0.00  | 0                | 0.00          |
| IVA332           | On 25/05/2013 | Spot Bond  | 100.00000 | 83.33333  | 100.00000    | 83.14351       |                   |            | 0.00  | 0                | 0.00          |
| IVA333           | On 15/08/2013 | Spot Bond  | 100.00000 | 70.19231  | 100.00000    | 70.05758       |                   |            | 0.00  | 0                | 0.00          |
| IVA334           | On 22/08/2013 | Spot Bond  | 100.00000 | 69.25996  | 100.00000    | 69.12879       |                   |            | 0.00  | 0                | 0.00          |
| IVA335           | On 29/08/2013 | Spot Bond  | 100.00000 | 68.35206  | 100.00000    | 68.22430       |                   |            | 0.00  | 0                | 0.00          |
| IVA336           | On 05/09/2013 | Spot Bond  | 100.00000 | 67.46765  | 100.00000    | 67.34317       |                   |            | 0.00  | 0                | 0.00          |
| IVA337           | On 12/09/2013 | Spot Bond  | 100.00000 | 70.64357  | 100.00000    | 70.50954       |                   |            | 0.00  | 0                | 0.00          |
| IVA338           | On 19/09/2013 | Spot Bond  | 100.00000 | 69.71070  | 100.00000    | 69.57844       |                   |            | 0.00  | 0                | 0.00          |
| IVA339           | On 26/09/2013 | Spot Bond  | 100.00000 | 68.79015  | 100.00000    | 68.65964       |                   |            | 0.00  | 0                | 0.00          |
| IVA340           | On 03/10/2013 | Spot Bond  | 100.00000 | 67.88176  | 100.00000    | 67.75297       |                   |            | 0.00  | 0                | 0.00          |
| IVA341           | On 10/10/2013 | Spot Bond  | 100.00000 | 66.98536  | 100.00000    | 66.85828       |                   |            | 0.00  | 0                | 0.00          |
| IVA342           | On 17/10/2013 | Spot Bond  | 100.00000 | 66.10080  | 100.00000    | 65.97540       |                   |            | 0.00  | 0                | 0.00          |
| IVA343           | On 24/10/2013 | Spot Bond  | 100.00000 | 65.22793  | 100.00000    | 65.10417       |                   |            | 0.00  | 0                | 0.00          |
| IVA344           | On 31/10/2013 | Spot Bond  | 100.00000 | 64.36657  | 100.00000    | 64.24445       |                   |            | 0.00  | 0                | 0.00          |
| IVA345           | On 07/11/2013 | Spot Bond  | 100.00000 | 63.51659  | 100.00000    | 63.39609       |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| IVA346           | On 14/11/2013 | Spot Bond  | 100.00000 | 62.67784  | 100.00000    | 62.55893       |                   |            | 0.00  | 0                | 0.00           |
| IVA347           | On 21/11/2013 | Spot Bond  | 100.00000 | 61.85016  | 100.00000    | 61.73282       |                   |            | 0.00  | 0                | 0.00           |
| IVA348           | On 28/11/2013 | Spot Bond  | 100.00000 | 61.03342  | 100.00000    | 60.91762       |                   |            | 0.00  | 0                | 0.00           |
| IVA349           | On 05/12/2013 | Spot Bond  | 100.00000 | 60.22745  | 100.00000    | 60.11319       |                   |            | 0.00  | 0                | 0.00           |
| IVA350           | On 12/12/2013 | Spot Bond  | 100.00000 | 59.43213  | 100.00000    | 59.31938       |                   |            | 0.00  | 0                | 0.00           |
| IVA351           | On 19/12/2013 | Spot Bond  | 100.00000 | 58.64732  | 100.00000    | 58.53605       |                   |            | 0.00  | 0                | 0.00           |
| IVC001           | On 05/07/2013 | Spot Bond  | 99.74330  | 94.30982  | 99.74330     | 93.98980       |                   |            | 0.00  | 0                | 0.00           |
| IVC002           | On 12/02/2020 | Spot Bond  | 100.81205 | 7.78921   | 100.81205    | 7.76956        |                   |            | 0.00  | 0                | 0.00           |
| IVC004           | On 29/04/2014 | Spot Bond  | 101.01716 | 41.05979  | 101.01716    | 40.95718       |                   |            | 0.00  | 0                | 0.00           |
| IVC005           | On 27/07/2015 | Spot Bond  | 101.02507 | 21.17314  | 101.02507    | 21.12023       |                   |            | 0.00  | 0                | 0.00           |
| IVC006           | On 28/01/2016 | Spot Bond  | 100.00000 | 9.58006   | 100.00000    | 9.55633        |                   |            | 0.00  | 0                | 125,000,000.00 |
| IVF002           | On 01/08/2013 | Spot Bond  | 100.81807 | 85.97057  | 100.81807    | 85.69750       |                   |            | 0.00  | 0                | 0.00           |
| IVF004           | On 09/05/2013 | Spot Bond  | 100.65963 | 88.71932  | 100.65963    | 88.50838       |                   |            | 0.00  | 0                | 0.00           |
| IVF073           | On 25/07/2013 | Spot Bond  | 100.00000 | 86.26198  | 100.00000    | 85.98726       |                   |            | 0.00  | 0                | 0.00           |
| JDC01U           | On 14/05/2013 | Spot Bond  | 100.00000 | 90.30971  | 100.00000    | 90.09872       |                   |            | 0.00  | 0                | 0.00           |
| JDC02U           | On 14/11/2013 | Spot Bond  | 100.00000 | 54.78600  | 100.00000    | 54.64882       |                   |            | 0.00  | 0                | 0.00           |
| JDC03U           | On 29/01/2014 | Spot Bond  | 100.00000 | 56.96019  | 100.00000    | 56.81914       |                   |            | 0.00  | 0                | 0.00           |
| JDG01            | On 30/10/2015 | Spot Bond  | 101.04078 | 16.28610  | 101.04078    | 16.24539       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| JDG02            | On 20/02/2016 | Spot Bond  | 100.00000 | 9.05433   | 100.00000 | 9.03166      |                |                   |            | 0.00  | 0                | 0.00          |
| JDG02U           | On 22/01/2015 | Spot Bond  | 100.00000 | 29.40298  | 100.00000 | 29.33017     |                |                   |            | 0.00  | 0                | 0.00          |
| JDG03U           | On 21/02/2016 | Spot Bond  | 100.00000 | 9.03166   | 100.00000 | 9.00904      |                |                   |            | 0.00  | 0                | 0.00          |
| KCF01U           | On 30/04/2013 | Spot Bond  | 100.00000 | 93.10593  | 100.00000 | 92.88104     |                |                   |            | 0.00  | 0                | 0.00          |
| KCF02U           | On 30/04/2013 | Spot Bond  | 100.00000 | 92.80544  | 100.00000 | 92.58128     |                |                   |            | 0.00  | 0                | 0.00          |
| KSB007           | On 31/08/2017 | Spot Bond  | 102.42188 | 2.49137   | 102.42188 | 2.48578      |                |                   |            | 0.00  | 0                | 0.00          |
| KSB008           | On 01/11/2017 | Spot Bond  | 101.21431 | 10.56091  | 101.21431 | 10.53417     |                |                   |            | 0.00  | 0                | 0.00          |
| KSP004           | On 01/04/2013 | Spot Bond  | 100.00000 | 101.76276 | 100.00000 | 101.49844    |                |                   |            | 0.00  | 0                | 0.00          |
| KW01             | On 31/10/2027 | Spot Bond  | 153.49881 | 13.36562  | 153.49881 | 13.32363     |                |                   |            | 0.00  | 0                | 0.00          |
| LBK01            | On 25/10/2013 | Spot Bond  | 101.46222 | 60.76224  | 101.46222 | 60.60981     |                |                   |            | 0.00  | 0                | 0.00          |
| LBK02            | On 26/03/2015 | Spot Bond  | 100.47188 | 22.88836  | 100.47188 | 22.83144     |                |                   |            | 0.00  | 0                | 0.00          |
| LGL02            | On 13/08/2017 | Spot Bond  | 103.08494 | 10.27640  | 103.08494 | 10.25283     |                |                   |            | 0.00  | 0                | 4,900,000.00  |
| LGL03            | On 03/04/2018 | Spot Bond  | 101.72477 | 1.56165   | 101.72477 | 1.55813      |                |                   |            | 0.00  | 0                | 0.00          |
| LHL01            | On 13/12/2015 | Spot Bond  | 100.30391 | 8.53271   | 100.30391 | 10.64587     |                |                   |            | 0.00  | 0                | 0.00          |
| LHL02            | On 13/12/2015 | Spot Bond  | 100.60223 | 22.49220  | 100.60223 | 22.44189     |                |                   |            | 0.00  | 0                | 9,800,000.00  |
| LHL03            | On 13/12/2016 | Spot Bond  | 100.33330 | 3.48344   | 100.33330 | 4.34638      |                |                   |            | 0.00  | 0                | 0.00          |
| MAQ015           | On 23/08/2013 | Spot Bond  | 100.00000 | 69.12879  | 100.00000 | 68.99811     |                |                   |            | 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 |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| MAQ01U           |        | On 24/04/2013 | Spot Bond | 100.00000 | 89.68059     | 100.00000      | 89.46078          |            | 0.00  | 0                | 0.00          |
| MAQ020           |        | On 02/08/2013 | Spot Bond | 100.80210 | 85.69797     | 100.80210      | 85.42667          |            | 0.00  | 0                | 0.00          |
| MAQ024           |        | On 11/03/2013 | Spot Bond | 98.89515  | 50.27777     | 98.89515       | 50.27776          |            | 0.00  | 0                | 0.00          |
| MAQ025           |        | On 11/10/2013 | Spot Bond | 101.14527 | 62.43225     | 101.14527      | 62.27606          |            | 0.00  | 0                | 0.00          |
| MAQ028           |        | On 12/04/2013 | Spot Bond | 98.43044  | 92.51535     | 98.43044       | 92.28511          |            | 0.00  | 0                | 0.00          |
| MAQ029           |        | On 23/04/2013 | Spot Bond | 100.00000 | 89.90148     | 100.00000      | 89.68059          |            | 0.00  | 0                | 0.00          |
| MAQ02U           |        | On 22/04/2013 | Spot Bond | 100.00000 | 90.12346     | 100.00000      | 89.90148          |            | 0.00  | 0                | 0.00          |
| MAQ030           |        | On 11/07/2013 | Spot Bond | 100.00000 | 75.25773     | 100.00000      | 75.10288          |            | 0.00  | 0                | 0.00          |
| MAQ031           |        | On 13/05/2013 | Spot Bond | 100.00000 | 85.68075     | 100.00000      | 85.48009          |            | 0.00  | 0                | 0.00          |
| MAQ032           |        | On 11/06/2013 | Spot Bond | 100.00000 | 80.21978     | 100.00000      | 80.04386          |            | 0.00  | 0                | 0.00          |
| MAQ03U           |        | On 04/04/2013 | Spot Bond | 100.00000 | 94.31525     | 100.00000      | 94.07216          |            | 0.00  | 0                | 0.00          |
| MBC19            |        | On 08/05/2013 | Spot Bond | 100.00000 | 86.69834     | 100.00000      | 86.49289          |            | 0.00  | 0                | 0.00          |
| MBC20            |        | On 20/06/2013 | Spot Bond | 100.00000 | 78.66379     | 100.00000      | 78.49462          |            | 0.00  | 0                | 0.00          |
| MBF018           |        | On 15/04/2013 | Spot Bond | 101.29323 | 94.69345     | 101.29323      | 94.45332          |            | 0.00  | 0                | 730,000.00    |
| MBF019           |        | On 15/04/2014 | Spot Bond | 101.31233 | 42.57570     | 101.31233      | 42.46903          |            | 0.00  | 0                | 0.00          |
| MBF024           |        | On 26/05/2013 | Spot Bond | 100.54173 | 85.52853     | 100.54173      | 85.33328          |            | 0.00  | 0                | 0.00          |
| MBF025           |        | On 26/05/2014 | Spot Bond | 100.58073 | 38.08353     | 100.58073      | 37.98767          |            | 0.00  | 0                | 0.00          |
| MBF027           |        | On 07/10/2014 | Spot Bond | 101.30733 | 29.97617     | 101.30733      | 29.90107          |            | 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  |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| MBF028           | On 16/04/2015 | Spot Bond  | 101.17095 | 21.22745 | 101.17095 | 21.17432     |                |                   |            | 0.00  | 0                | 133,350,000.00 |
| MBF029           | On 01/10/2015 | Spot Bond  | 99.84625  | 17.07397 | 99.84625  | 17.03128     |                |                   |            | 0.00  | 0                | 0.00           |
| MBF030           | On 01/10/2017 | Spot Bond  | 99.84060  | 9.33615  | 99.84060  | 9.31280      |                |                   |            | 0.00  | 0                | 0.00           |
| MBF031           | On 06/12/2013 | Spot Bond  | 100.25866 | 51.99802 | 100.25866 | 51.87176     |                |                   |            | 0.00  | 0                | 0.00           |
| MBP013           | On 29/01/2014 | Spot Bond  | 101.08567 | 60.48228 | 101.08567 | 60.33105     |                |                   |            | 0.00  | 0                | 0.00           |
| MBP18U           | On 28/01/2014 | Spot Bond  | 100.00000 | 60.89773 | 100.00000 | 60.74693     |                |                   |            | 0.00  | 0                | 0.00           |
| MBP20U           | On 17/02/2014 | Spot Bond  | 100.00000 | 57.91264 | 100.00000 | 57.76762     |                |                   |            | 0.00  | 0                | 0.00           |
| MBP21U           | On 11/04/2014 | Spot Bond  | 100.00000 | 43.33877 | 100.00000 | 43.23145     |                |                   |            | 0.00  | 0                | 0.00           |
| MBP22U           | On 09/09/2014 | Spot Bond  | 100.00000 | 33.08746 | 100.00000 | 33.00730     |                |                   |            | 0.00  | 0                | 0.00           |
| MBP23U           | On 13/02/2015 | Spot Bond  | 100.00000 | 28.41065 | 100.00000 | 28.33950     |                |                   |            | 0.00  | 0                | 0.00           |
| MBP24U           | On 22/03/2016 | Spot Bond  | 100.00000 | 6.72030  | 100.00000 | 6.70366      |                |                   |            | 0.00  | 0                | 0.00           |
| MBP25U           | On 22/03/2015 | Spot Bond  | 100.00000 | 16.40699 | 100.00000 | 16.36636     |                |                   |            | 0.00  | 0                | 0.00           |
| MBSA01           | On 16/04/2019 | Spot Bond  | 109.95029 | 12.17475 | 109.95029 | 12.14547     |                |                   |            | 0.00  | 0                | 0.00           |
| MCB3M            | On 13/12/2014 | Spot Bond  | 100.21678 | 26.53110 | 100.21678 | 31.31910     |                |                   |            | 0.00  | 0                | 0.00           |
| MCB4M            | On 13/12/2013 | Spot Bond  | 100.18427 | 51.14343 | 100.18427 | 63.79423     |                |                   |            | 0.00  | 0                | 0.00           |
| MCB5M            | On 13/12/2014 | Spot Bond  | 100.20050 | 20.91275 | 100.20050 | 26.08654     |                |                   |            | 0.00  | 0                | 0.00           |
| MEFSA1           | On 05/10/2014 | Spot Bond  | 101.34831 | 34.95403 | 101.34831 | 34.87539     |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|---------|------------------|---------------|
| MEFSA2           | On 05/10/2014 | Spot Bond  | 101.35889 | 35.00758  | 101.35889    | 34.92881       |                   |                    | 0.00    | 0                | 0.00          |
| MEFSA3           | On 05/10/2016 | Spot Bond  | 101.41174 | 14.37413  | 101.41174    | 14.34178       |                   |                    | 0.00    | 0                | 0.00          |
| MEFSA4           | On 05/01/2019 | Spot Bond  | 103.44664 | 8.42417   | 103.44664    | 8.40479        |                   |                    | 0.00    | 0                | 0.00          |
| MEFSA6           | On 05/07/2026 | Spot Bond  | 103.61067 | 8.07671   | 103.61067    | 8.05811        |                   |                    | 0.00    | 0                | 0.00          |
| MEFSB3           | On 05/10/2016 | Spot Bond  | 101.86568 | 16.95395  | 101.86568    | 16.91564       |                   |                    | 0.00    | 0                | 0.00          |
| MEFSB4           | On 05/01/2019 | Spot Bond  | 104.35890 | 11.14435  | 104.35890    | 11.11853       |                   |                    | 0.00    | 0                | 0.00          |
| MEFSB5           | On 05/01/2022 | Spot Bond  | 104.67108 | 11.22983  | 104.67108    | 11.20375       |                   |                    | 0.00    | 0                | 0.00          |
| MET01            | On 15/12/2014 | Spot Bond  | 106.18586 | 31.12157  | 106.18586    | 31.04882       |                   |                    | 0.00    | 0                | 60,200,000.00 |
| MFS1A1           | On 20/12/2015 | Spot Bond  | 100.06286 | 17.41485  | 100.06286    | 17.37170       |                   |                    | 0.00    | 0                | 0.00          |
| MFS1A2           | On 20/12/2018 | Spot Bond  | 100.06556 | 8.50447   | 100.06556    | 8.48339        |                   |                    | 0.00    | 0                | 0.00          |
| MFS1B            | On 20/09/2019 | Spot Bond  | 110.15502 | 11.80462  | 110.15502    | 11.77276       |                   |                    | 0.00    | 0                | 0.00          |
| MGL01            | On 15/09/2015 | Spot Bond  | 107.16233 | 22.84836  | 107.16233    | 22.79427       |                   |                    | 0.00    | 0                | 25,300,000.00 |
| MIIL01           | On 31/05/2015 | Spot Bond  | 100.44922 | 19.73221  | 100.44922    | 19.68422       |                   |                    | 0.00    | 0                | 0.00          |
| MIIL02           | On 31/05/2017 | Spot Bond  | 104.78971 | 13.26370  | 104.78971    | 13.23304       |                   |                    | 0.00    | 0                | 0.00          |
| MQB01            | On 31/05/2013 | Spot Bond  | 100.42970 | 84.78330  | 100.42970    | 84.59209       |                   |                    | 0.00    | 0                | 0.00          |
| MQB02            | On 31/05/2017 | Spot Bond  | 104.79935 | 12.90709  | 104.79935    | 12.87724       |                   |                    | 0.00    | 0                | 6,500,000.00  |
| MTN02            | On 13/07/2014 | Spot Bond  | 110.61908 | 38.60761  | 110.61908    | 38.51382       |                   | 108,781,254,604.88 | 983,386 | 2,083,386.00     |               |
| MTN03            | On 13/07/2015 | Spot Bond  | 110.59153 | 21.46724  | 110.59153    | 21.41510       |                   |                    | 0.00    | 0                | 9,700,000.00  |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| MTN04            | On 13/07/2017 | Spot Bond  | 115.34633 | 11.94431 | 115.34633 | 115.34633    | 11.91430       |                   |            | 0.00  | 0                | 14,303,000.00 |
| MTN05            | On 28/10/2013 | Spot Bond  | 102.81634 | 65.30407 | 102.81634 | 102.81634    | 65.15540       |                   |            | 0.00  | 0                | 0.00          |
| MTNC12           | On 20/03/2013 | Spot Bond  | 98.77372  | 98.14093 | 98.77372  | 98.77372     | 97.88097       |                   |            | 0.00  | 0                | 0.00          |
| MTNC13           | On 09/04/2013 | Spot Bond  | 98.48888  | 93.20926 | 98.48888  | 98.48888     | 92.97542       |                   |            | 0.00  | 0                | 0.00          |
| MTNC14           | On 26/04/2013 | Spot Bond  | 100.00000 | 89.24205 | 100.00000 | 100.00000    | 89.02439       |                   |            | 0.00  | 0                | 0.00          |
| N4A111           | On 14/08/2020 | Spot Bond  | 100.00000 | 6.25002  | 100.00000 | 100.00000    | 6.23437        |                   |            | 0.00  | 0                | 0.00          |
| N4A202           | On 14/08/2020 | Spot Bond  | 100.00000 | 0.16558  | 100.00000 | 100.00000    | 0.16517        |                   |            | 0.00  | 0                | 0.00          |
| N4A205           | On 14/08/2020 | Spot Bond  | 100.00000 | 6.54383  | 100.00000 | 100.00000    | 6.52744        |                   |            | 0.00  | 0                | 0.00          |
| N4A208           | On 14/08/2020 | Spot Bond  | 100.00000 | 6.62395  | 100.00000 | 100.00000    | 6.60737        |                   |            | 0.00  | 0                | 0.00          |
| N4A211           | On 14/08/2020 | Spot Bond  | 100.89771 | 6.08539  | 100.89771 | 100.89771    | 6.07003        |                   |            | 0.00  | 0                | 0.00          |
| N4A302           | On 14/08/2020 | Spot Bond  | 100.61875 | 6.16695  | 100.61875 | 100.61875    | 6.15141        |                   |            | 0.00  | 0                | 0.00          |
| N4A305           | On 14/08/2020 | Spot Bond  | 100.62967 | 6.27883  | 100.62967 | 100.62967    | 6.26301        |                   |            | 0.00  | 0                | 0.00          |
| N4A308           | On 14/08/2020 | Spot Bond  | 100.63509 | 6.33157  | 100.63509 | 100.63509    | 6.31563        |                   |            | 0.00  | 0                | 0.00          |
| N4A311           | On 14/08/2020 | Spot Bond  | 100.64159 | 6.39486  | 100.64159 | 100.64159    | 6.37876        |                   |            | 0.00  | 0                | 0.00          |
| N4A402           | On 14/08/2020 | Spot Bond  | 100.65787 | 6.55306  | 100.65787 | 100.65787    | 6.53655        |                   |            | 0.00  | 0                | 0.00          |
| N4A405           | On 14/08/2020 | Spot Bond  | 100.66881 | 6.65850  | 100.66881 | 100.66881    | 6.64173        |                   |            | 0.00  | 0                | 0.00          |
| N4A408           | On 14/08/2020 | Spot Bond  | 100.68074 | 6.77445  | 100.68074 | 100.68074    | 6.75738        |                   |            | 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  |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|----------------|
| N4A411           |        | On 14/08/2020 | Spot Bond | 100.69157 | 6.87985      | 100.69157      | 6.86252           |                      | 0.00  | 0                | 0.00           |
| N4A502           |        | On 14/08/2020 | Spot Bond | 100.69687 | 6.93255      | 100.69687      | 6.91508           |                      | 0.00  | 0                | 0.00           |
| N4B508           |        | On 14/08/2020 | Spot Bond | 100.76218 | 7.56438      | 100.76218      | 7.54532           |                      | 0.00  | 0                | 0.00           |
| N4C508           |        | On 14/08/2020 | Spot Bond | 100.83813 | 8.30059      | 100.83813      | 8.27965           |                      | 0.00  | 0                | 0.00           |
| N4D68U           |        | On 14/08/2020 | Spot Bond | 100.00000 | 0.16558      | 100.00000      | 0.16517           |                      | 0.00  | 0                | 0.00           |
| N4E68U           |        | On 14/08/2020 | Spot Bond | 100.00000 | 0.16558      | 100.00000      | 0.16517           |                      | 0.00  | 0                | 0.00           |
| NAM01            |        | On 19/11/2022 | Spot Bond | 103.67668 | 10.39251     | 103.67668      | 10.36855          |                      | 0.00  | 0                | 0.00           |
| NBK10B           |        | On 21/04/2014 | Spot Bond | 101.36748 | 41.35153     | 101.36748      | 41.24788          | 1,216,409,760,000.00 |       | 12,000,000       | 3,000,000.00   |
| NBK11B           |        | On 27/10/2014 | Spot Bond | 100.92433 | 28.46115     | 100.92433      | 28.39009          |                      | 0.00  | 0                | 0.00           |
| NBK12B           |        | On 20/02/2015 | Spot Bond | 100.76441 | 26.91619     | 100.76441      | 26.84833          |                      | 0.00  | 0                | 0.00           |
| NBK13B           |        | On 21/02/2017 | Spot Bond | 100.97362 | 10.01675     | 100.97362      | 9.99145           |                      | 0.00  | 0                | 0.00           |
| NBK14B           |        | On 27/08/2015 | Spot Bond | 100.60434 | 19.18561     | 100.60434      | 19.13731          |                      | 0.00  | 0                | 0.00           |
| NBK15B           |        | On 27/08/2017 | Spot Bond | 100.47967 | 8.73964      | 100.47967      | 8.71767           |                      | 0.00  | 0                | 125,000,000.00 |
| NBK2A            |        | On 15/09/2015 | Spot Bond | 112.76469 | 24.20263     | 112.76469      | 24.14291          |                      | 0.00  | 0                | 8,600,000.00   |
| NBK2B            |        | On 15/09/2015 | Spot Bond | 100.61353 | 18.85171     | 100.61353      | 18.80477          |                      | 0.00  | 0                | 0.00           |
| NBK3A            |        | On 09/09/2019 | Spot Bond | 122.79495 | 9.55445      | 122.79495      | 9.52963           |                      | 0.00  | 0                | 4,400,000.00   |
| NBK4             |        | On 28/10/2024 | Spot Bond | 32.99078  | 3.63310      | 32.99078       | 3.63027           |                      | 0.00  | 0                | 0.00           |
| NBK5B            |        | On 19/04/2013 | Spot Bond | 101.43082 | 93.65125     | 101.43082      | 93.41586          |                      | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NBK6A            | On 19/04/2015 | Spot Bond  | 108.29303 | 27.38875  | 108.29303 | 27.32371     |                |                   |            | 0.00  | 0                | 9,400,000.00  |
| NBK6B            | On 19/04/2015 | Spot Bond  | 101.23516 | 21.68704  | 101.23516 | 21.63274     |                |                   |            | 0.00  | 0                | 0.00          |
| NBK7B            | On 19/04/2020 | Spot Bond  | 101.30698 | 8.30476   | 101.30698 | 8.28395      |                |                   |            | 0.00  | 0                | 0.00          |
| NBK8A            | On 24/03/2014 | Spot Bond  | 104.56520 | 50.57153  | 104.56520 | 50.45416     |                |                   |            | 0.00  | 0                | 0.00          |
| NBK8B            | On 24/03/2014 | Spot Bond  | 100.00004 | 44.90783  | 100.00004 | 44.79662     |                |                   |            | 0.00  | 0                | 20,000,000.00 |
| NBK9A            | On 23/03/2016 | Spot Bond  | 109.74955 | 19.36313  | 109.74955 | 19.31638     |                |                   |            | 0.00  | 0                | 5,900,000.00  |
| NBK9B            | On 23/03/2016 | Spot Bond  | 100.00006 | 14.04989  | 100.00006 | 14.01510     |                |                   |            | 0.00  | 0                | 0.00          |
| NBK11            | On 31/03/2013 | Spot Bond  | 119.17407 | 116.35042 | 119.17407 | 115.98384    |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN43           | On 28/08/2014 | Spot Bond  | 100.00000 | 36.34241  | 100.00000 | 36.27346     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN44           | On 17/09/2014 | Spot Bond  | 100.00000 | 45.90424  | 100.00000 | 45.81714     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN45           | On 22/09/2014 | Spot Bond  | 100.00000 | 34.65734  | 100.00000 | 34.59159     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN46           | On 20/10/2014 | Spot Bond  | 100.00000 | 32.86265  | 100.00000 | 32.80030     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN48           | On 25/02/2015 | Spot Bond  | 100.55018 | 27.50899  | 100.55018 | 27.43976     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN49           | On 12/03/2013 | Spot Bond  | 100.22266 | 53.28319  | 100.22266 | 53.28318     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN50           | On 25/03/2013 | Spot Bond  | 99.94761  | 103.34901 | 99.94761  | 103.07574    |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN51           | On 26/03/2013 | Spot Bond  | 99.94811  | 103.00812 | 99.94811  | 102.73646    |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN52           | On 26/03/2013 | Spot Bond  | 99.94811  | 103.00812 | 99.94811  | 102.73646    |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN53           | On 26/03/2013 | Spot Bond  | 99.94811  | 103.00812 | 99.94811     | 102.73646      |                   |            | 0.00  | 0                | 0.00          |
| NCLN54           | On 31/03/2015 | Spot Bond  | 99.86407  | 23.77142  | 99.86407     | 23.71263       |                   |            | 0.00  | 0                | 0.00          |
| NCLN55           | On 07/04/2015 | Spot Bond  | 101.50309 | 22.59126  | 101.50309    | 22.53456       |                   |            | 0.00  | 0                | 0.00          |
| NCLN56           | On 15/04/2015 | Spot Bond  | 101.36582 | 22.14436  | 101.36582    | 22.08886       |                   |            | 0.00  | 0                | 0.00          |
| NCLN58           | On 01/06/2015 | Spot Bond  | 100.40506 | 19.88166  | 100.40506    | 19.83332       |                   |            | 0.00  | 0                | 0.00          |
| NCLN61           | On 30/11/2015 | Spot Bond  | 80.20911  | 20.17659  | 80.20911     | 20.14406       |                   |            | 0.00  | 0                | 0.00          |
| NCLN62           | On 02/12/2015 | Spot Bond  | 100.38119 | 14.88062  | 100.38119    | 14.84444       |                   |            | 0.00  | 0                | 0.00          |
| NCLN63           | On 08/12/2015 | Spot Bond  | 100.00000 | 14.97133  | 100.00000    | 14.94292       |                   |            | 0.00  | 0                | 0.00          |
| NCLN64           | On 25/01/2016 | Spot Bond  | 101.10639 | 16.29157  | 101.10639    | 16.25083       |                   |            | 0.00  | 0                | 0.00          |
| NCLN65           | On 25/01/2016 | Spot Bond  | 101.21257 | 16.92775  | 101.21257    | 16.88538       |                   |            | 0.00  | 0                | 0.00          |
| NCLN66           | On 29/01/2016 | Spot Bond  | 101.03995 | 16.19586  | 101.03995    | 16.15538       |                   |            | 0.00  | 0                | 0.00          |
| NCLN67           | On 13/07/2016 | Spot Bond  | 101.41775 | 14.13765  | 101.41775    | 14.10220       |                   |            | 0.00  | 0                | 0.00          |
| NCLN69           | On 27/05/2016 | Spot Bond  | 76.11506  | 16.29688  | 76.11506     | 16.27163       |                   |            | 0.00  | 0                | 0.00          |
| NCLN70           | On 30/08/2013 | Spot Bond  | 100.41337 | 79.30585  | 100.41337    | 79.07983       |                   |            | 0.00  | 0                | 0.00          |
| NCLN71           | On 17/03/2014 | Spot Bond  | 100.10537 | 44.27533  | 100.10537    | 44.16559       |                   |            | 0.00  | 0                | 0.00          |
| NCLN72           | On 17/03/2014 | Spot Bond  | 100.10374 | 44.21746  | 100.10374    | 44.10787       |                   |            | 0.00  | 0                | 0.00          |
| NCLN73           | On 03/07/2015 | Spot Bond  | 99.82783  | 22.43840  | 99.82783     | 22.38292       |                   |            | 0.00  | 0                | 0.00          |
| NCLN74           | On 15/08/2017 | Spot Bond  | 100.74066 | 9.56327   | 100.74066    | 9.53917        |                   |            | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN75           | On 20/09/2017 | Spot Bond  | 100.07228 | 8.22749  | 100.07228 | 8.20710      |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN76           | On 20/09/2015 | Spot Bond  | 100.06803 | 16.06209 | 100.06803 | 16.02229     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN77           | On 09/10/2017 | Spot Bond  | 101.43571 | 9.46507  | 101.43571 | 9.44134      |                |                   |            | 0.00  | 0                | 0.00          |
| NED11            | On 17/09/2015 | Spot Bond  | 110.75661 | 24.53744 | 110.75661 | 24.47776     |                |                   |            | 0.00  | 0                | 0.00          |
| NED6             | On 20/09/2013 | Spot Bond  | 105.36061 | 72.44339 | 105.36061 | 72.27422     |                |                   |            | 0.00  | 0                | 0.00          |
| NED8             | On 08/02/2014 | Spot Bond  | 106.42411 | 51.23502 | 106.42411 | 51.11438     |                |                   |            | 0.00  | 0                | 3,800,000.00  |
| NED9             | On 06/07/2017 | Spot Bond  | 101.17472 | 8.92923  | 101.17472 | 8.90688      |                |                   |            | 0.00  | 0                | 0.00          |
| NEDH1A           | On 20/11/2018 | Spot Bond  | 119.90407 | 17.24694 | 119.90407 | 17.20223     |                |                   |            | 0.00  | 0                | 0.00          |
| NEDH1B           | On 20/11/2018 | Spot Bond  | 108.97397 | 9.92091  | 108.97397 | 9.89410      |                |                   |            | 0.00  | 0                | 0.00          |
| NET45            | On 13/03/2013 | Spot Bond  | 98.87170  | 50.28368 | 98.87170  | 99.72985     |                |                   |            | 0.00  | 0                | 0.00          |
| NHM001           | On 04/09/2015 | Spot Bond  | 100.47393 | 21.18759 | 100.47393 | 21.13605     |                |                   |            | 0.00  | 0                | 0.00          |
| NILB10           | On 08/12/2016 | Spot Bond  | 156.96491 | 5.89162  | 156.96491 | 5.87245      |                |                   |            | 0.00  | 0                | 0.00          |
| NMP20N           | On 24/07/2020 | Spot Bond  | 115.40836 | 9.25372  | 115.40836 | 9.23045      |                |                   |            | 0.00  | 0                | 0.00          |
| NPL01            | On 14/03/2013 | Spot Bond  | 98.83767  | 99.72994 | 98.83767  | 99.46134     |                |                   |            | 0.00  | 0                | 0.00          |
| NPL02            | On 13/06/2013 | Spot Bond  | 97.39714  | 80.28942 | 97.39714  | 80.11777     |                |                   |            | 0.00  | 0                | 0.00          |
| NPL03            | On 12/12/2013 | Spot Bond  | 100.19307 | 51.26514 | 100.19307 | 51.14073     |                |                   |            | 0.00  | 0                | 0.00          |
| NQ1A10           | On 22/05/2020 | Spot Bond  | 114.59979 | 9.67314  | 114.59979 | 9.64580      |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NQ1A11           | On 22/05/2016 | Spot Bond  | 100.55569 | 11.93331  | 100.55569    | 11.90328       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A12           | On 22/05/2014 | Spot Bond  | 100.53494 | 38.47685  | 100.53494    | 38.38004       |                   |            | 0.00  | 0                | 11,000,000.00 |
| NQ1A14           | On 22/05/2013 | Spot Bond  | 100.49411 | 86.19858  | 100.49411    | 86.00006       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A15           | On 22/05/2015 | Spot Bond  | 100.52625 | 19.36954  | 100.52625    | 19.32081       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B10           | On 22/05/2020 | Spot Bond  | 116.99821 | 9.65802   | 116.99821    | 9.63022        |                   |            | 0.00  | 0                | 0.00          |
| NQ1B11           | On 22/05/2014 | Spot Bond  | 100.56446 | 38.70571  | 100.56446    | 38.60830       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B13           | On 22/05/2013 | Spot Bond  | 100.52540 | 86.34515  | 100.52540    | 86.14624       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B14           | On 22/05/2015 | Spot Bond  | 100.54276 | 19.53678  | 100.54276    | 19.48763       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C10           | On 22/05/2020 | Spot Bond  | 114.44931 | 10.05425  | 114.44931    | 10.02587       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C11           | On 22/05/2014 | Spot Bond  | 100.59918 | 38.98262  | 100.59918    | 38.88448       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C13           | On 22/05/2013 | Spot Bond  | 100.56709 | 86.54517  | 100.56709    | 86.34574       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C14           | On 22/05/2015 | Spot Bond  | 100.57314 | 19.85473  | 100.57314    | 19.80476       |                   |            | 0.00  | 0                | 0.00          |
| NQF1A9           | On 22/05/2013 | Spot Bond  | 100.57316 | 86.57367  | 100.57316    | 86.37415       |                   |            | 0.00  | 0                | 0.00          |
| NQF1B9           | On 22/05/2013 | Spot Bond  | 100.58790 | 86.73928  | 100.58790    | 86.53935       |                   |            | 0.00  | 0                | 0.00          |
| NQF1C9           | On 22/05/2013 | Spot Bond  | 100.65124 | 86.94000  | 100.65124    | 86.73950       |                   |            | 0.00  | 0                | 0.00          |
| NQF1D4           | On 22/05/2013 | Spot Bond  | 100.70756 | 87.20451  | 100.70756    | 87.00332       |                   |            | 0.00  | 0                | 0.00          |
| NQF1D5           | On 22/05/2020 | Spot Bond  | 100.72887 | 8.83323   | 100.72887    | 8.81095        |                   |            | 0.00  | 0                | 0.00          |
| NQF1D6           | On 22/05/2016 | Spot Bond  | 100.67612 | 13.29086  | 100.67612    | 13.25738       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NRA013           | On 31/10/2013 | Spot Bond  | 134.34526 | 71.98384  | 134.34526 | 71.77428     |                |                   |            | 0.00  | 0                | 30,000,000.00 |
| NRA014           | On 30/04/2014 | Spot Bond  | 108.59837 | 47.80781  | 108.59837 | 47.69338     |                |                   |            | 0.00  | 0                | 24,200,000.00 |
| NRA018           | On 30/11/2018 | Spot Bond  | 125.30314 | 13.22112  | 125.30314 | 13.18583     |                |                   |            | 0.00  | 0                | 7,500,000.00  |
| NRA01U           | On 31/03/2013 | Spot Bond  | 100.00000 | 101.25653 | 100.00000 | 100.99284    |                |                   |            | 0.00  | 0                | 0.00          |
| NRA022           | On 31/10/2022 | Spot Bond  | 134.80590 | 13.27380  | 134.80590 | 13.23607     |                |                   |            | 0.00  | 0                | 4,700,000.00  |
| NRA023           | On 31/05/2023 | Spot Bond  | 171.14853 | 5.25149   | 171.14853 | 5.23328      |                |                   |            | 0.00  | 0                | 84,000,000.00 |
| NRA028           | On 30/11/2028 | Spot Bond  | 135.14144 | 12.14029  | 135.14144 | 12.10591     |                |                   |            | 0.00  | 0                | 6,600,000.00  |
| NTC09            | On 18/04/2013 | Spot Bond  | 101.23304 | 93.84084  | 101.23304 | 93.60479     |                |                   |            | 0.00  | 0                | 0.00          |
| NTC10            | On 18/04/2014 | Spot Bond  | 101.21485 | 42.12190  | 101.21485 | 42.01645     |                |                   |            | 0.00  | 0                | 0.00          |
| NTC11            | On 18/04/2014 | Spot Bond  | 101.18197 | 41.99553  | 101.18197 | 41.89044     |                |                   |            | 0.00  | 0                | 0.00          |
| NTC12            | On 25/08/2016 | Spot Bond  | 101.47481 | 12.28080  | 101.47481 | 12.24964     |                |                   |            | 0.00  | 0                | 0.00          |
| NTC13            | On 31/01/2015 | Spot Bond  | 100.95122 | 28.55890  | 100.95122 | 28.48678     |                |                   |            | 0.00  | 0                | 0.00          |
| NTC14            | On 26/07/2013 | Spot Bond  | 100.91565 | 87.49757  | 100.91565 | 87.21763     |                |                   |            | 0.00  | 0                | 0.00          |
| NTC15            | On 26/07/2015 | Spot Bond  | 101.05067 | 21.04522  | 101.05067 | 20.99262     |                |                   |            | 0.00  | 0                | 0.00          |
| OCT1A1           | On 18/10/2015 | Spot Bond  | 100.00000 | 16.06999  | 100.00000 | 16.03020     |                |                   |            | 0.00  | 0                | 0.00          |
| OCT1A4           | On 18/10/2015 | Spot Bond  | 100.00000 | 16.12225  | 100.00000 | 16.08232     |                |                   |            | 0.00  | 0                | 0.00          |
| OCT1B1           | On 18/10/2015 | Spot Bond  | 100.00000 | 16.15360  | 100.00000 | 16.11360     |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| OCT1C1           | On 18/10/2015 | Spot Bond  | 100.00000 | 16.90604  | 100.00000    | 16.86417       |                   |            | 0.00  | 0                | 0.00          |
| OCT1D1           | On 18/10/2015 | Spot Bond  | 100.00000 | 17.74208  | 100.00000    | 17.69815       |                   |            | 0.00  | 0                | 0.00          |
| OCT1E1           | On 18/10/2015 | Spot Bond  | 100.00000 | 22.96737  | 100.00000    | 22.91049       |                   |            | 0.00  | 0                | 0.00          |
| OML01            | On 27/10/2015 | Spot Bond  | 108.19161 | 20.90597  | 108.19161    | 20.85637       |                   |            | 0.00  | 0                | 9,500,000.00  |
| OTCA2U           | On 31/07/2016 | Spot Bond  | 100.00000 | 6.09276   | 100.00000    | 6.07750        |                   |            | 0.00  | 0                | 0.00          |
| PBET01           | On 13/09/2015 | Spot Bond  | 104.37000 | 16.69865  | 104.37000    | 16.66599       |                   |            | 0.00  | 0                | 0.00          |
| PCF03            | On 06/04/2015 | Spot Bond  | 100.00000 | 24.55711  | 100.00000    | 24.49630       |                   |            | 0.00  | 0                | 0.00          |
| PCF03U           | On 02/03/2016 | Spot Bond  | 100.00000 | 8.82220   | 100.00000    | 8.80083        |                   |            | 0.00  | 0                | 0.00          |
| PMM02            | On 13/06/2013 | Spot Bond  | 100.19068 | 82.37891  | 100.19068    | 99.44646       |                   |            | 0.00  | 0                | 0.00          |
| PMM06            | On 25/01/2014 | Spot Bond  | 100.00000 | 54.66795  | 100.00000    | 54.56423       |                   |            | 0.00  | 0                | 0.00          |
| PMM07            | On 13/06/2013 | Spot Bond  | 100.00000 | 79.86871  | 100.00000    | 79.69432       |                   |            | 0.00  | 0                | 0.00          |
| PNP05            | On 21/08/2013 | Spot Bond  | 100.00000 | 73.42329  | 100.00000    | 73.28397       |                   |            | 0.00  | 0                | 0.00          |
| PNP08            | On 23/05/2013 | Spot Bond  | 100.00000 | 83.71560  | 100.00000    | 83.52403       |                   |            | 0.00  | 0                | 0.00          |
| PR2A1F           | On 15/06/2014 | Spot Bond  | 100.10564 | 44.45444  | 100.10564    | 44.34425       |                   |            | 0.00  | 0                | 0.00          |
| PR2A1G           | On 15/06/2014 | Spot Bond  | 100.09773 | 40.71840  | 100.09773    | 40.61400       |                   |            | 0.00  | 0                | 0.00          |
| PR2A4D           | On 15/06/2013 | Spot Bond  | 100.09376 | 101.68164 | 100.09376    | 101.12549      |                   |            | 0.00  | 0                | 0.00          |
| PR2A9D           | On 15/06/2013 | Spot Bond  | 100.09863 | 101.82994 | 100.09863    | 101.27295      |                   |            | 0.00  | 0                | 0.00          |
| PR2A9E           | On 15/09/2013 | Spot Bond  | 100.10500 | 67.68132  | 100.10500    | 67.46513       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| PR2B1F           | On 15/06/2014 | Spot Bond  | 100.10840 | 44.55331  | 100.10840 | 44.44287     |                |                   |                       | 0.00        | 0                | 0.00          |
| PR2B1G           | On 15/06/2014 | Spot Bond  | 100.10173 | 40.71709  | 100.10173 | 40.61269     |                |                   |                       | 0.00        | 0                | 0.00          |
| PR2B4D           | On 15/06/2013 | Spot Bond  | 100.10673 | 102.07710 | 100.10673 | 101.51872    |                |                   |                       | 0.00        | 0                | 0.00          |
| PR2B5E           | On 15/09/2013 | Spot Bond  | 100.10663 | 67.73109  | 100.10663 | 67.51473     |                |                   |                       | 0.00        | 0                | 0.00          |
| PR2C1F           | On 15/06/2014 | Spot Bond  | 100.11457 | 44.77430  | 100.11457 | 44.66332     |                |                   |                       | 0.00        | 0                | 0.00          |
| PR2C1G           | On 15/06/2014 | Spot Bond  | 100.10653 | 40.71551  | 100.10653 | 40.61112     |                |                   |                       | 0.00        | 0                | 0.00          |
| PR2C4D           | On 15/06/2013 | Spot Bond  | 100.12130 | 102.52199 | 100.12130 | 101.96109    |                |                   |                       | 0.00        | 0                | 0.00          |
| PR2D1F           | On 15/06/2014 | Spot Bond  | 100.12138 | 45.01856  | 100.12138 | 44.90696     |                |                   |                       | 0.00        | 0                | 0.00          |
| PR2D1G           | On 15/06/2014 | Spot Bond  | 100.11212 | 40.71368  | 100.11212 | 40.60929     |                |                   |                       | 0.00        | 0                | 0.00          |
| PR2D4D           | On 15/06/2013 | Spot Bond  | 100.13423 | 102.91743 | 100.13423 | 102.35430    |                |                   |                       | 0.00        | 0                | 0.00          |
| PRM1A4           | On 15/02/2014 | Spot Bond  | 100.68448 | 57.79037  | 100.68448 | 57.64478     |                |                   |                       | 0.00        | 0                | 0.00          |
| R009             | On 15/09/2014 | Spot Bond  | 116.98567 | 33.58531  | 116.98567 | 33.49901     |                |                   |                       | 0.00        | 0                | 0.00          |
| R009P            | On 15/09/2014 | Spot Bond  | 91.25497  | 32.24528  | 91.25497  | 32.17839     |                |                   |                       | 0.00        | 0                | 0.00          |
| R010P            | On 21/12/2025 | Spot Bond  | 40.60007  | 0.88972   | 40.60007  | 0.88882      |                |                   |                       | 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  | 5.34500   | 118.81504 | 5.31500   | 118.87547    |                |                   | 53,957,799,212,850.00 | 095,004,530 | 6,717,004,284.00 |               |
| R158             | On 15/09/2015 | Spot Bond  | 124.15418 | 18.74109  | 124.15418 | 18.69059     |                |                   |                       | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|----------------|
| R158P            | On 15/09/2015 | Spot Bond  | 86.87026  | 16.40557  | 86.87026  | 16.37291     |                |                   |                       | 0.00        | 0                | 0.00           |
| R159             | On 15/09/2016 | Spot Bond  | 130.95502 | 12.87605  | 130.95502 | 12.83987     |                |                   |                       | 0.00        | 0                | 0.00           |
| R159P            | On 15/09/2016 | Spot Bond  | 82.70497  | 8.83517   | 82.70497  | 8.81830      |                |                   |                       | 0.00        | 0                | 0.00           |
| R179             | On 01/08/2013 | Spot Bond  | 107.05466 | 74.28087  | 107.05466 | 74.12706     |                |                   |                       | 0.00        | 0                | 0.00           |
| R186             | On 21/12/2026 | Spot Bond  | 7.36500   | 129.19042 | 7.32500   | 129.57070    |                |                   | 46,474,936,793,190.00 | 310,242,606 | 0,016,238,621.00 |                |
| R187P            | On 21/12/2026 | Spot Bond  | 38.29047  | 0.80192   | 38.29047  | 0.80115      |                |                   |                       | 0.00        | 0                | 0.00           |
| R188P            | On 21/12/2027 | Spot Bond  | 36.16829  | 0.73583   | 36.16829  | 0.73516      |                |                   |                       | 0.00        | 0                | 0.00           |
| R189             | On 31/03/2013 | Spot Bond  | 2.30000   | 224.52451 | 2.30000   | 224.49322    |                |                   |                       | 0.00        | 0                | 591,800,110.00 |
| R197             | On 07/12/2023 | Spot Bond  | 0.85000   | 289.91741 | 0.85000   | 289.88847    |                |                   | 1,585,255,100.00      | 1,865,006   | 121,973,195.00   |                |
| R201             | On 21/12/2014 | Spot Bond  | 5.17000   | 107.95439 | 5.15500   | 107.96545    |                |                   | 728,914,463,860.00    | 140,989,258 | 697,911,258.00   |                |
| R202             | On 07/12/2033 | Spot Bond  | 1.65500   | 217.88969 | 1.63000   | 218.71401    |                |                   | 3,815,357,680,815.00  | 305,352,073 | 1,372,718,024.00 |                |
| R2023            | On 28/02/2023 | Spot Bond  | 6.80500   | 107.02770 | 6.77500   | 107.23233    |                |                   | 5,437,437,870,450.00  | 799,035,690 | 3,986,888,000.00 |                |
| R203             | On 15/09/2017 | Spot Bond  | 5.80500   | 109.52731 | 5.80500   | 109.51000    |                |                   | 13,650,435,783,495.00 | 351,496,259 | 5,584,280,837.00 |                |
| R204             | On 21/12/2018 | Spot Bond  | 6.07500   | 111.04637 | 6.07000   | 111.05352    |                |                   | 6,260,154,080,850.00  | 030,478,038 | 5,291,415,399.00 |                |
| R2048            | On 28/02/2048 | Spot Bond  | 108.88836 | 8.28635   | 108.88836 | 8.26681      |                |                   | 48,495,298,016,932.20 | 445,367,145 | 2,503,951,000.00 |                |
| R205             | On 31/03/2014 | Spot Bond  | 100.00000 | 43.63283  | 100.00000 | 43.52479     |                |                   | 0.00                  | 0           | 0.00             |                |
| R206             | On 15/01/2014 | Spot Bond  | 5.18500   | 103.05529 | 5.16500   | 103.05734    |                |                   | 2,991,745,000,000.00  | 577,000,000 | 1,736,575,000.00 |                |
| R207             | On 15/01/2020 | Spot Bond  | 6.34500   | 106.09022 | 6.34000   | 106.10018    |                |                   | 13,259,532,631,320.00 | 089,760,856 | 6,823,622,156.00 |                |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value                  | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|------------------|
| R208             | On 31/03/2021 | Spot Bond  | 6.47500   | 104.74063 | 6.45500      | 104.84768      |                   |            | 11,770,848,220,075.00  | 817,891,617      | 9,125,371,887.00 |
| R209             | On 31/03/2036 | Spot Bond  | 8.22500   | 82.54414  | 8.21000      | 82.65544       |                   |            | 8,968,318,599,450.00   | 090,373,082      | 8,922,460,082.00 |
| R210             | On 31/03/2028 | Spot Bond  | 1.48000   | 164.71758 | 1.48000      | 164.69832      |                   |            | 4,819,306,240.00       | 3,256,288        | 500,618,800.00   |
| R211             | On 31/01/2017 | Spot Bond  | 0.40000   | 114.55644 | -0.40000     | 114.54767      |                   |            | (1,154,636,000.00)     | 2,886,590        | 217,000,000.00   |
| R212             | On 31/01/2022 | Spot Bond  | 0.69000   | 134.92706 | 0.68000      | 135.02201      |                   |            | 249,366,004,140.00     | 361,400,006      | 1,678,936,660.00 |
| R213             | On 28/02/2031 | Spot Bond  | 7.93000   | 91.41568  | 7.90500      | 91.61877       |                   |            | 26,100,508,970,640.00  | 291,363,048      | 5,402,659,517.00 |
| R214             | On 28/02/2041 | Spot Bond  | 84.68795  | 7.86911   | 84.68795     | 7.85402        |                   |            | 117,079,068,018,626.00 | 382,476,114      | 7,018,657,000.00 |
| R223C            | On 15/03/2013 | Spot Bond  | 98.99493  | 99.46049  | 98.99493     | 99.19291       |                   |            | 0.00                   | 0                | 0.00             |
| R224C            | On 15/09/2013 | Spot Bond  | 96.64575  | 67.12744  | 96.64575     | 66.98139       |                   |            | 0.00                   | 0                | 0.00             |
| R225C            | On 15/03/2014 | Spot Bond  | 94.28171  | 45.99176  | 94.28171     | 45.89373       |                   |            | 0.00                   | 0                | 0.00             |
| R226C            | On 15/09/2014 | Spot Bond  | 91.87036  | 32.04100  | 91.87036     | 31.97416       |                   |            | 0.00                   | 0                | 0.00             |
| R227C            | On 15/03/2015 | Spot Bond  | 88.83566  | 22.89565  | 88.83566     | 22.84920       |                   |            | 0.00                   | 0                | 0.00             |
| R228C            | On 15/09/2015 | Spot Bond  | 86.87026  | 16.40557  | 86.87026     | 16.37291       |                   |            | 0.00                   | 0                | 0.00             |
| R229C            | On 15/03/2016 | Spot Bond  | 84.86749  | 11.92958  | 84.86749     | 11.90629       |                   |            | 0.00                   | 0                | 0.00             |
| R230C            | On 15/09/2016 | Spot Bond  | 82.70497  | 8.83517   | 82.70497     | 8.81830        |                   |            | 0.00                   | 0                | 0.00             |
| R323C            | On 21/06/2013 | Spot Bond  | 97.62766  | 78.89714  | 97.62766     | 78.73100       |                   |            | 0.00                   | 0                | 0.00             |
| R324C            | On 21/12/2013 | Spot Bond  | 95.17874  | 54.70884  | 95.17874     | 54.59195       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R325C            | On 21/06/2014 | Spot Bond  | 92.80992  | 37.83761  | 92.80992     | 37.75844       |                   |            | 0.00  | 0                | 0.00          |
| R326C            | On 21/12/2014 | Spot Bond  | 90.60553  | 26.54709  | 90.60553     | 26.49264       |                   |            | 0.00  | 0                | 0.00          |
| R327C            | On 21/06/2015 | Spot Bond  | 87.76872  | 19.10403  | 87.76872     | 19.06588       |                   |            | 0.00  | 0                | 0.00          |
| R328C            | On 21/12/2015 | Spot Bond  | 85.82547  | 13.78610  | 85.82547     | 13.75908       |                   |            | 0.00  | 0                | 0.00          |
| R329C            | On 21/06/2016 | Spot Bond  | 83.71772  | 10.12567  | 83.71772     | 10.10623       |                   |            | 0.00  | 0                | 0.00          |
| R330C            | On 21/12/2016 | Spot Bond  | 81.42381  | 7.58898   | 81.42381     | 7.57476        |                   |            | 0.00  | 0                | 0.00          |
| R331C            | On 21/06/2017 | Spot Bond  | 77.48625  | 6.08373   | 77.48625     | 6.07280        |                   |            | 0.00  | 0                | 0.00          |
| R332C            | On 21/12/2017 | Spot Bond  | 75.13464  | 4.75615   | 75.13464     | 4.74782        |                   |            | 0.00  | 0                | 0.00          |
| R333C            | On 21/06/2018 | Spot Bond  | 72.16183  | 3.87715   | 72.16183     | 3.87059        |                   |            | 0.00  | 0                | 0.00          |
| R334C            | On 21/12/2018 | Spot Bond  | 70.13136  | 3.10654   | 70.13136     | 3.10141        |                   |            | 0.00  | 0                | 0.00          |
| R335C            | On 21/06/2019 | Spot Bond  | 68.17127  | 2.52013   | 68.17127     | 2.51607        |                   |            | 0.00  | 0                | 0.00          |
| R336C            | On 21/12/2019 | Spot Bond  | 66.23386  | 2.07351   | 66.23386     | 2.07026        |                   |            | 0.00  | 0                | 0.00          |
| R337C            | On 21/06/2020 | Spot Bond  | 63.06100  | 1.85451   | 63.06100     | 1.85172        |                   |            | 0.00  | 0                | 0.00          |
| R338C            | On 21/12/2020 | Spot Bond  | 61.24492  | 1.57031   | 61.24492     | 1.56801        |                   |            | 0.00  | 0                | 0.00          |
| R339C            | On 21/06/2021 | Spot Bond  | 59.05342  | 1.38202   | 59.05342     | 1.38006        |                   |            | 0.00  | 0                | 0.00          |
| R340C            | On 21/12/2021 | Spot Bond  | 57.39997  | 1.19387   | 57.39997     | 1.19222        |                   |            | 0.00  | 0                | 0.00          |
| R341C            | On 21/06/2022 | Spot Bond  | 55.80907  | 1.04070   | 55.80907     | 1.03929        |                   |            | 0.00  | 0                | 0.00          |
| R342C            | On 21/12/2022 | Spot Bond  | 54.27807  | 0.91497   | 54.27807     | 0.91376        |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R343C            | On 21/06/2023 | Spot Bond  | 52.85822  | 0.80742   | 52.85822     | 0.80638        |                   |            | 0.00  | 0                | 0.00          |
| R344C            | On 21/12/2023 | Spot Bond  | 51.49553  | 0.71750   | 51.49553     | 0.71660        |                   |            | 0.00  | 0                | 0.00          |
| R345C            | On 21/06/2024 | Spot Bond  | 44.45722  | 1.08218   | 44.45722     | 1.08099        |                   |            | 0.00  | 0                | 0.00          |
| R346C            | On 21/12/2024 | Spot Bond  | 43.11572  | 1.00787   | 43.11572     | 1.00679        |                   |            | 0.00  | 0                | 0.00          |
| R347C            | On 21/06/2025 | Spot Bond  | 41.83089  | 0.94432   | 41.83089     | 0.94333        |                   |            | 0.00  | 0                | 0.00          |
| R348C            | On 21/12/2025 | Spot Bond  | 40.60007  | 0.88972   | 40.60007     | 0.88882        |                   |            | 0.00  | 0                | 0.00          |
| R349C            | On 21/06/2026 | Spot Bond  | 39.42073  | 0.84265   | 39.42073     | 0.84181        |                   |            | 0.00  | 0                | 0.00          |
| R350C            | On 21/12/2026 | Spot Bond  | 38.29047  | 0.80192   | 38.29047     | 0.80115        |                   |            | 0.00  | 0                | 0.00          |
| R351C            | On 21/06/2027 | Spot Bond  | 37.20704  | 0.76658   | 37.20704     | 0.76586        |                   |            | 0.00  | 0                | 0.00          |
| R352C            | On 21/12/2027 | Spot Bond  | 36.16829  | 0.73583   | 36.16829     | 0.73516        |                   |            | 0.00  | 0                | 0.00          |
| RCSB01           | On 16/03/2014 | Spot Bond  | 100.16140 | 48.83679  | 100.16140    | 48.71567       |                   |            | 0.00  | 0                | 0.00          |
| RCSB02           | On 15/07/2013 | Spot Bond  | 101.36584 | 91.08559  | 101.36584    | 90.78234       |                   |            | 0.00  | 0                | 0.00          |
| RCSB03           | On 15/07/2016 | Spot Bond  | 101.68455 | 15.51717  | 101.68455    | 15.47816       |                   |            | 0.00  | 0                | 0.00          |
| RCSB04           | On 25/05/2015 | Spot Bond  | 100.60342 | 20.84630  | 100.60342    | 20.79383       |                   |            | 0.00  | 0                | 0.00          |
| RCSB2U           | On 24/07/2017 | Spot Bond  | 100.00000 | 2.53638   | 100.00000    | 2.53010        |                   |            | 0.00  | 0                | 0.00          |
| RCSC08           | On 08/03/2013 | Spot Bond  | 100.25681 | 53.24419  | 100.25681    | 53.24418       |                   |            | 0.00  | 0                | 0.00          |
| RCSC09           | On 06/06/2013 | Spot Bond  | 100.32689 | 83.72595  | 100.32689    | 83.53980       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| RCSC10           | On 06/06/2013 | Spot Bond  | 100.32010 | 83.72702  | 100.32010    | 83.54088       |                   |                       | 0.00        | 0                | 0.00          |
| RCSC11           | On 06/09/2013 | Spot Bond  | 100.32441 | 78.05755  | 100.32441    | 77.84139       |                   |                       | 0.00        | 0                | 0.00          |
| RCSC12           | On 08/03/2014 | Spot Bond  | 100.00000 | 51.82470  | 100.00000    | 51.69915       |                   | 28,500,000,000,000.00 | 285,000,000 | 200,500,000.00   |               |
| RDFB01           | On 30/03/2015 | Spot Bond  | 101.54349 | 22.39608  | 101.54349    | 22.33985       |                   |                       | 0.00        | 0                | 0.00          |
| RDFB02           | On 11/03/2018 | Spot Bond  | 100.00000 | 8.10847   | 100.00000    | 100.00000      |                   | 60,000,000,000,000.00 | 600,000,000 | 300,000,000.00   |               |
| RDFC04           | On 06/09/2013 | Spot Bond  | 100.00000 | 89.06030  | 100.00000    | 88.91938       |                   |                       | 0.00        | 0                | 0.00          |
| RDFC07           | On 06/06/2013 | Spot Bond  | 100.00000 | 81.11111  | 100.00000    | 80.93126       |                   |                       | 0.00        | 0                | 2,000,000.00  |
| RES06            | On 18/10/2014 | Spot Bond  | 101.21857 | 29.55956  | 101.21857    | 29.48557       |                   |                       | 0.00        | 0                | 0.00          |
| RES12            | On 20/08/2015 | Spot Bond  | 100.60466 | 19.92880  | 100.60466    | 19.87862       |                   |                       | 0.00        | 0                | 0.00          |
| RES14            | On 04/10/2013 | Spot Bond  | 101.28378 | 63.60072  | 101.28378    | 63.44142       |                   |                       | 0.00        | 0                | 0.00          |
| RES15            | On 12/11/2017 | Spot Bond  | 100.77784 | 8.64399   | 100.77784    | 8.62220        |                   |                       | 0.00        | 0                | 0.00          |
| RES17            | On 09/04/2013 | Spot Bond  | 100.00000 | 93.11224  | 100.00000    | 92.87532       |                   |                       | 0.00        | 0                | 0.00          |
| RES18            | On 05/02/2018 | Spot Bond  | 100.00000 | 8.89185   | 100.00000    | 8.86958        |                   |                       | 0.00        | 0                | 0.00          |
| RES19            | On 15/05/2013 | Spot Bond  | 100.00000 | 85.28037  | 100.00000    | 85.08159       |                   |                       | 0.00        | 0                | 0.00          |
| RESB01           | On 03/06/2014 | Spot Bond  | 100.38116 | 37.95098  | 100.38116    | 37.85873       |                   |                       | 0.00        | 0                | 0.00          |
| RMBI06           | On 24/07/2038 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |                       | 0.00        | 0                | 0.00          |
| RP004            | On 25/11/2014 | Spot Bond  | 102.09902 | 29.64481  | 102.09902    | 29.56919       |                   |                       | 0.00        | 0                | 0.00          |
| RP005            | On 31/03/2017 | Spot Bond  | 99.79665  | 15.14450  | 99.79665     | 15.10706       |                   |                       | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| RP006            | On 30/04/2019 | Spot Bond  | 101.65073 | 12.71572  | 101.65073 | 12.68340     |                |                   |                      | 0.00       | 0                | 0.00          |
| RP007            | On 30/04/2016 | Spot Bond  | 101.46985 | 16.31463  | 101.46985 | 16.27323     |                |                   |                      | 0.00       | 0                | 0.00          |
| RP008            | On 30/04/2016 | Spot Bond  | 101.46985 | 16.31463  | 101.46985 | 16.27323     |                |                   |                      | 0.00       | 0                | 0.00          |
| RP009            | On 16/07/2013 | Spot Bond  | 101.38750 | 90.84518  | 101.38750 | 90.54367     |                |                   |                      | 0.00       | 0                | 0.00          |
| RP010            | On 23/08/2013 | Spot Bond  | 100.62446 | 80.82500  | 100.62446 | 80.58541     |                |                   |                      | 0.00       | 0                | 0.00          |
| RP011            | On 12/09/2013 | Spot Bond  | 100.24328 | 76.99416  | 100.24328 | 76.78455     |                |                   |                      | 0.00       | 0                | 0.00          |
| RP012            | On 10/10/2013 | Spot Bond  | 101.50905 | 63.45805  | 101.50905 | 63.29879     |                |                   |                      | 0.00       | 0                | 0.00          |
| RP013            | On 27/09/2016 | Spot Bond  | 99.91990  | 16.05884  | 99.91990  | 16.01910     |                |                   |                      | 0.00       | 0                | 0.00          |
| RP014            | On 27/09/2019 | Spot Bond  | 99.90988  | 14.00387  | 99.90988  | 13.96922     |                |                   |                      | 0.00       | 0                | 0.00          |
| RP015            | On 10/06/2013 | Spot Bond  | 100.25061 | 80.35700  | 100.25061 | 80.18003     |                |                   |                      | 0.00       | 0                | 0.00          |
| RP016            | On 10/12/2015 | Spot Bond  | 100.36848 | 8.58304   | 100.36848 | 8.56218      |                |                   |                      | 0.00       | 0                | 0.00          |
| RP017            | On 21/01/2014 | Spot Bond  | 100.00000 | 58.10127  | 100.00000 | 57.95740     |                |                   |                      | 0.00       | 0                | 0.00          |
| RP018            | On 12/02/2020 | Spot Bond  | 12.95000  | 101.01029 | 12.95000  | 100.97528    |                |                   |                      | 0.00       | 0                | 0.00          |
| RP019            | On 08/09/2014 | Spot Bond  | 100.00000 | 33.16781  | 100.00000 | 33.08746     |                |                   | 6,300,000,000,000.00 | 63,000,000 | 33,000,000.00    |               |
| RPG01            | On 28/02/2014 | Spot Bond  | 100.51732 | 56.59296  | 100.51732 | 56.45523     |                |                   |                      | 0.00       | 0                | 0.00          |
| RPG01U           | On 25/02/2014 | Spot Bond  | 100.00000 | 53.29568  | 100.00000 | 53.16222     |                |                   |                      | 0.00       | 0                | 0.00          |
| RPG02            | On 25/11/2014 | Spot Bond  | 100.62598 | 28.26261  | 100.62598 | 28.19145     |                |                   |                      | 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   | 100.71835 | 5.25000      | 100.70393      |                   |            | 0.00  | 0                | 0.00          |
| RPP01U           | On 31/08/2018 | Spot Bond  | 100.00000 | 0.95221   | 100.00000    | 0.94988        |                   |            | 0.00  | 0                | 0.00          |
| RPP04U           | On 07/10/2016 | Spot Bond  | 100.00000 | 4.13371   | 100.00000    | 4.12348        |                   |            | 0.00  | 0                | 0.00          |
| RPP07U           | On 31/01/2016 | Spot Bond  | 100.00000 | 9.51993   | 100.00000    | 9.49609        |                   |            | 0.00  | 0                | 0.00          |
| RPS001           | On 16/11/2022 | Spot Bond  | 101.48404 | 19.68665  | 101.48404    | 19.64207       |                   |            | 0.00  | 0                | 0.00          |
| RW21             | On 21/04/2021 | Spot Bond  | 115.23085 | 12.42748  | 115.23085    | 12.39645       |                   |            | 0.00  | 0                | 8,262,000.00  |
| SBC2             | On 28/04/2016 | Spot Bond  | 104.86804 | 10.62486  | 104.86804    | 10.60400       |                   |            | 0.00  | 0                | 0.00          |
| SBK12            | On 24/11/2016 | Spot Bond  | 114.56238 | 15.58228  | 114.56238    | 15.54333       |                   |            | 0.00  | 0                | 29,700,000.00 |
| SBK13            | On 24/11/2016 | Spot Bond  | 100.56539 | 10.95033  | 100.56539    | 10.92278       |                   |            | 0.00  | 0                | 0.00          |
| SBK14            | On 01/12/2017 | Spot Bond  | 107.95466 | 12.94512  | 107.95466    | 12.91445       |                   |            | 0.00  | 0                | 15,000,000.00 |
| SBK15            | On 23/01/2022 | Spot Bond  | 101.20234 | 7.95027   | 101.20234    | 7.93037        |                   |            | 0.00  | 0                | 0.00          |
| SBK16            | On 15/03/2023 | Spot Bond  | 100.11990 | 7.19277   | 100.11990    | 7.17494        |                   |            | 0.00  | 0                | 0.00          |
| SBK17            | On 31/07/2024 | Spot Bond  | 101.08312 | 7.99485   | 101.08312    | 7.97464        |                   |            | 0.00  | 0                | 200,000.00    |
| SBK18            | On 24/10/2020 | Spot Bond  | 101.24095 | 8.37433   | 101.24095    | 8.35336        |                   |            | 0.00  | 0                | 300,000.00    |
| SBK19            | On 24/10/2019 | Spot Bond  | 101.21627 | 8.35015   | 101.21627    | 8.32924        |                   |            | 0.00  | 0                | 0.00          |
| SBK7             | On 24/05/2015 | Spot Bond  | 107.37565 | 25.37039  | 107.37565    | 25.31021       |                   |            | 0.00  | 0                | 14,700,000.00 |
| SBK8             | On 10/04/2013 | Spot Bond  | 102.36256 | 100.32223 | 102.36256    | 100.06204      |                   |            | 0.00  | 0                | 2,700,000.00  |
| SBK9             | On 10/04/2018 | Spot Bond  | 105.03639 | 12.69615  | 105.03639    | 12.66674       |                   |            | 0.00  | 0                | 6,600,000.00  |

| 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 | 48.00343  | 132.16219 | 47.86615     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN18            | On 14/09/2013 | Spot Bond  | 162.56493 | 55.83099  | 162.56493 | 55.64780     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN20            | On 31/03/2013 | Spot Bond  | 155.18315 | 95.68719  | 155.18315 | 95.31077     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN27            | On 15/09/2015 | Spot Bond  | 120.12124 | 26.30052  | 120.12124 | 26.23225     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN29            | On 15/09/2015 | Spot Bond  | 120.50039 | 26.21873  | 120.50039 | 26.15050     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN31            | On 15/09/2015 | Spot Bond  | 120.69056 | 19.46302  | 120.69056 | 19.41231     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN32            | On 19/03/2013 | Spot Bond  | 143.06048 | 97.70235  | 143.06048 | 97.32964     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN33            | On 15/09/2017 | Spot Bond  | 106.46393 | 13.78965  | 106.46393 | 13.75718     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN34            | On 15/09/2015 | Spot Bond  | 120.29708 | 26.26252  | 120.29708 | 26.19427     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN35            | On 15/09/2015 | Spot Bond  | 120.39190 | 26.24208  | 120.39190 | 26.17384     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN36            | On 31/03/2013 | Spot Bond  | 215.59863 | 96.03889  | 215.59863 | 95.52886     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN42            | On 31/03/2013 | Spot Bond  | 100.00000 | 101.25653 | 100.00000 | 100.99284    |                |                   |            | 0.00  | 0                | 0.00          |
| SBN45            | On 15/09/2017 | Spot Bond  | 100.10760 | 9.71685   | 100.10760 | 9.69277      |                |                   |            | 0.00  | 0                | 0.00          |
| SBN49            | On 02/06/2014 | Spot Bond  | 99.06612  | 38.90484  | 99.06612  | 38.81138     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN50            | On 23/09/2014 | Spot Bond  | 100.00010 | 31.56463  | 100.00010 | 33.51172     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN51            | On 03/10/2016 | Spot Bond  | 99.81852  | 12.12826  | 99.81852  | 12.09827     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN52            | On 03/07/2013 | Spot Bond  | 99.79990  | 95.15363  | 99.79990  | 94.82837     |                |                   |            | 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 | 59.17412  | 100.00000    | 59.02595       |                   |            | 0.00  | 0                | 0.00          |
| SBS13            | On 22/09/2017 | Spot Bond  | 109.84578 | 14.03108  | 109.84578    | 13.99719       |                   |            | 0.00  | 0                | 0.00          |
| SBS14            | On 07/02/2014 | Spot Bond  | 100.78863 | 58.77707  | 100.78863    | 58.62885       |                   |            | 0.00  | 0                | 0.00          |
| SBS15            | On 26/04/2016 | Spot Bond  | 100.87410 | 12.69103  | 100.87410    | 12.65935       |                   |            | 0.00  | 0                | 0.00          |
| SBS16            | On 22/09/2018 | Spot Bond  | 99.99987  | 7.15260   | 99.99987     | 7.13488        |                   |            | 0.00  | 0                | 0.00          |
| SBS17            | On 23/06/2018 | Spot Bond  | 100.00000 | 1.38165   | 100.00000    | 1.37858        |                   |            | 0.00  | 0                | 0.00          |
| SBS18            | On 23/06/2018 | Spot Bond  | 99.99997  | 7.75400   | 99.99997     | 9.40731        |                   |            | 0.00  | 0                | 0.00          |
| SBS19            | On 23/06/2021 | Spot Bond  | 113.08735 | 11.01637  | 113.08735    | 10.98928       |                   |            | 0.00  | 0                | 0.00          |
| SBS20            | On 15/05/2026 | Spot Bond  | 109.22356 | 12.22522  | 109.22356    | 12.19583       |                   |            | 0.00  | 0                | 600,000.00    |
| SBS21            | On 15/05/2026 | Spot Bond  | 100.77436 | 7.71800   | 100.77436    | 7.69855        |                   |            | 0.00  | 0                | 0.00          |
| SBS22            | On 23/05/2015 | Spot Bond  | 100.47821 | 26.82089  | 100.47821    | 26.75343       |                   |            | 0.00  | 0                | 0.00          |
| SBS23            | On 23/05/2017 | Spot Bond  | 100.50480 | 8.90821   | 100.50480    | 8.88580        |                   |            | 0.00  | 0                | 0.00          |
| SBS24            | On 23/05/2019 | Spot Bond  | 100.51996 | 7.54424   | 100.51996    | 7.52526        |                   |            | 0.00  | 0                | 0.00          |
| SBS25            | On 24/05/2019 | Spot Bond  | 106.95022 | 11.18719  | 106.95022    | 11.16074       |                   |            | 0.00  | 0                | 28,900,000.00 |
| SBS3             | On 25/05/2026 | Spot Bond  | 102.76906 | 10.22050  | 102.76906    | 10.19712       |                   |            | 0.00  | 0                | 0.00          |
| SBS4             | On 16/11/2021 | Spot Bond  | 104.14309 | 10.89152  | 104.14309    | 10.86632       |                   |            | 0.00  | 0                | 29,000.00     |
| SBS7             | On 26/03/2013 | Spot Bond  | 103.79928 | 107.04750 | 103.79928    | 106.75472      |                   |            | 0.00  | 0                | 230,000.00    |
| SBS9             | On 07/07/2016 | Spot Bond  | 120.54819 | 15.16945  | 120.54819    | 15.12996       |                   |            | 0.00  | 0                | 1,300,000.00  |

| 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 | 89.17176  | 120.15971    | 88.95100       |                   |            | 0.00  | 0                | 0.00          |
| SBSI11           | On 07/12/2023 | Spot Bond  | 272.67152 | 3.17505   | 272.67152    | 3.16008        |                   |            | 0.00  | 0                | 0.00          |
| SBSI12           | On 31/01/2017 | Spot Bond  | 123.12082 | 4.61650   | 123.12082    | 4.60428        |                   |            | 0.00  | 0                | 0.00          |
| SCM107           | On 15/09/2017 | Spot Bond  | 114.44000 | 11.32703  | 114.44000    | 11.29541       |                   |            | 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 | 4.37629   | 100.00000    | 4.36545        |                   |            | 0.00  | 0                | 0.00          |
| SHI02            | On 01/10/2021 | Spot Bond  | 82.63494  | 0.24071   | 82.63494     | 0.24019        |                   |            | 0.00  | 0                | 0.00          |
| SHI05            | On 31/01/2017 | Spot Bond  | 120.42805 | 4.92200   | 120.42805    | 4.90882        |                   |            | 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   | 102.86967 | 6.50000      | 102.85160      |                   |            | 0.00  | 0                | 0.00          |
| SHS01            | On 15/12/2016 | Spot Bond  | 100.12305 | 11.41695  | 100.12305    | 11.38864       |                   |            | 0.00  | 0                | 0.00          |
| SHS02            | On 29/06/2013 | Spot Bond  | 99.88484  | 94.74998  | 99.88484     | 94.26952       |                   |            | 0.00  | 0                | 0.00          |
| SHS03            | On 29/06/2015 | Spot Bond  | 99.87542  | 23.26144  | 99.87542     | 23.20390       |                   |            | 0.00  | 0                | 0.00          |
| SHS04            | On 29/06/2017 | Spot Bond  | 100.24421 | 11.38730  | 100.24421    | 11.35904       |                   |            | 0.00  | 0                | 0.00          |
| SHS05            | On 29/06/2017 | Spot Bond  | 103.11523 | 12.61732  | 103.11523    | 12.58853       |                   |            | 0.00  | 0                | 15,000.00     |
| SHS06            | On 12/12/2017 | Spot Bond  | 100.24161 | 1.43146   | 100.24161    | 1.42798        |                   |            | 0.00  | 0                | 1,000,000.00  |
| SLI1             | On 15/08/2013 | Spot Bond  | 105.71322 | 72.30907  | 105.71322    | 72.16482       |                   |            | 0.00  | 0                | 0.00          |
| SLI2             | On 15/08/2016 | Spot Bond  | 112.32955 | 13.45222  | 112.32955    | 13.41913       |                   |            | 0.00  | 0                | 8,400,000.00  |
| SMF1             | On 27/06/2013 | Spot Bond  | 101.56711 | 84.43491  | 101.56711    | 84.25386       |                   |            | 0.00  | 0                | 0.00          |
| SNT01            | On 15/09/2017 | Spot Bond  | 105.65786 | 13.89489  | 105.65786    | 13.86237       |                   |            | 0.00  | 0                | 18,600,000.00 |
| SPDA1            | On 21/08/2014 | Spot Bond  | 100.80059 | 38.61565  | 100.80059    | 38.51826       |                   |            | 0.00  | 0                | 0.00          |
| SPDA2            | On 21/08/2016 | Spot Bond  | 100.58343 | 12.10634  | 100.58343    | 12.07587       |                   |            | 0.00  | 0                | 0.00          |
| SPDA3            | On 21/08/2015 | Spot Bond  | 100.81342 | 19.64550  | 100.81342    | 19.59594       |                   |            | 0.00  | 0                | 0.00          |
| SPDA4            | On 21/08/2017 | Spot Bond  | 100.58796 | 9.00120   | 100.58796    | 8.97854        |                   |            | 0.00  | 0                | 0.00          |
| SSA01            | On 28/06/2016 | Spot Bond  | 107.52630 | 16.04244  | 107.52630    | 16.00456       |                   |            | 0.00  | 0                | 0.00          |
| SSA02            | On 20/04/2015 | Spot Bond  | 101.25454 | 21.32407  | 101.25454    | 21.27067       |                   |            | 0.00  | 0                | 0.00          |
| SSA03            | On 22/04/2013 | Spot Bond  | 100.00000 | 90.12346  | 100.00000    | 89.90148       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SSN001           | On 01/03/2017 | Spot Bond  | 100.41357 | 10.58863  | 100.41357    | 10.56288       |                   |            | 0.00  | 0                | 0.00          |
| SSN002           | On 26/03/2017 | Spot Bond  | 99.94314  | 11.34120  | 99.94314     | 11.31312       |                   |            | 0.00  | 0                | 0.00          |
| SSN003           | On 25/04/2017 | Spot Bond  | 101.14726 | 10.03229  | 101.14726    | 10.00720       |                   |            | 0.00  | 0                | 0.00          |
| SSN004           | On 31/03/2021 | Spot Bond  | 94.17275  | 10.33414  | 94.17275     | 10.31224       |                   |            | 0.00  | 0                | 0.00          |
| SSN005           | On 31/03/2021 | Spot Bond  | 93.82087  | 10.36479  | 93.82087     | 10.34290       |                   |            | 0.00  | 0                | 0.00          |
| SSN006           | On 21/12/2014 | Spot Bond  | 104.67610 | 30.67405  | 104.67610    | 30.60319       |                   |            | 0.00  | 0                | 0.00          |
| SSN007           | On 15/01/2020 | Spot Bond  | 101.56575 | 8.46032   | 101.56575    | 8.44115        |                   |            | 0.00  | 0                | 0.00          |
| SSN008           | On 18/06/2017 | Spot Bond  | 100.11486 | 9.50588   | 100.11486    | 9.48232        |                   |            | 0.00  | 0                | 0.00          |
| SSN009           | On 15/09/2017 | Spot Bond  | 107.35953 | 9.56965   | 107.35953    | 9.54696        |                   |            | 0.00  | 0                | 0.00          |
| SSN010           | On 15/09/2015 | Spot Bond  | 121.64737 | 19.25975  | 121.64737    | 19.20926       |                   |            | 0.00  | 0                | 0.00          |
| SSN011           | On 31/01/2025 | Spot Bond  | 105.50721 | 2.14842   | 105.50721    | 2.14323        |                   |            | 0.00  | 0                | 0.00          |
| SSN012           | On 21/12/2018 | Spot Bond  | 100.00000 | 10.91946  | 100.00000    | 10.89947       |                   |            | 0.00  | 0                | 0.00          |
| SYN911           | On 19/07/2013 | Spot Bond  | 100.00000 | 74.03651  | 100.00000    | 73.88664       |                   |            | 0.00  | 0                | 0.00          |
| SYN913           | On 19/07/2013 | Spot Bond  | 100.00000 | 74.03651  | 100.00000    | 73.88664       |                   |            | 0.00  | 0                | 0.00          |
| SYN923           | On 21/08/2013 | Spot Bond  | 100.00000 | 69.39163  | 100.00000    | 69.25996       |                   |            | 0.00  | 0                | 0.00          |
| SYN924           | On 22/08/2013 | Spot Bond  | 100.00000 | 69.25996  | 100.00000    | 69.12879       |                   |            | 0.00  | 0                | 0.00          |
| SYN925           | On 23/08/2013 | Spot Bond  | 100.00000 | 69.12879  | 100.00000    | 68.99811       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN928           | On 19/07/2013 | Spot Bond  | 100.00000 | 74.03651  | 100.00000    | 73.88664       |                   |            | 0.00  | 0                | 0.00          |
| SYN929           | On 19/07/2013 | Spot Bond  | 100.00000 | 74.03651  | 100.00000    | 73.88664       |                   |            | 0.00  | 0                | 0.00          |
| SYN967           | On 18/03/2013 | Spot Bond  | 98.78368  | 98.66487  | 98.78368     | 98.40211       |                   |            | 0.00  | 0                | 0.00          |
| SYN969           | On 16/04/2013 | Spot Bond  | 100.00000 | 91.47870  | 100.00000    | 91.25000       |                   |            | 0.00  | 0                | 0.00          |
| SYN970           | On 19/04/2013 | Spot Bond  | 100.00000 | 90.79602  | 100.00000    | 90.57072       |                   |            | 0.00  | 0                | 0.00          |
| SYN972           | On 26/04/2013 | Spot Bond  | 100.00000 | 89.24205  | 100.00000    | 89.02439       |                   |            | 0.00  | 0                | 0.00          |
| SYN973           | On 03/05/2013 | Spot Bond  | 100.00000 | 87.74038  | 100.00000    | 87.52998       |                   |            | 0.00  | 0                | 0.00          |
| SYN974           | On 13/05/2013 | Spot Bond  | 100.00000 | 85.68075  | 100.00000    | 85.48009       |                   |            | 0.00  | 0                | 0.00          |
| SYN975           | On 14/05/2013 | Spot Bond  | 100.00000 | 85.48009  | 100.00000    | 85.28037       |                   |            | 0.00  | 0                | 0.00          |
| SYN976           | On 16/05/2013 | Spot Bond  | 100.00000 | 85.08159  | 100.00000    | 84.88372       |                   |            | 0.00  | 0                | 0.00          |
| SYN977           | On 16/05/2013 | Spot Bond  | 100.00000 | 85.08159  | 100.00000    | 84.88372       |                   |            | 0.00  | 0                | 0.00          |
| SYN978           | On 20/05/2013 | Spot Bond  | 100.00000 | 84.29561  | 100.00000    | 84.10138       |                   |            | 0.00  | 0                | 0.00          |
| SYN979           | On 20/03/2013 | Spot Bond  | 100.00000 | 98.11828  | 100.00000    | 97.85523       |                   |            | 0.00  | 0                | 0.00          |
| SYN980           | On 22/05/2013 | Spot Bond  | 100.00000 | 83.90805  | 100.00000    | 83.71560       |                   |            | 0.00  | 0                | 0.00          |
| SYN981           | On 23/05/2013 | Spot Bond  | 100.00000 | 83.71560  | 100.00000    | 83.52403       |                   |            | 0.00  | 0                | 0.00          |
| SYN982           | On 22/05/2013 | Spot Bond  | 100.00000 | 83.90805  | 100.00000    | 83.71560       |                   |            | 0.00  | 0                | 0.00          |
| SYN983           | On 27/05/2013 | Spot Bond  | 100.00000 | 82.95455  | 100.00000    | 82.76644       |                   |            | 0.00  | 0                | 0.00          |
| SYN984           | On 29/05/2013 | Spot Bond  | 100.00000 | 82.57919  | 100.00000    | 82.39278       |                   |            | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN985           | On 07/06/2013 | Spot Bond  | 100.00000 | 80.93126 | 100.00000 | 80.75221     |                |                   |            | 0.00  | 0                | 0.00          |
| SZ18             | On 30/09/2015 | Spot Bond  | 119.55998 | 24.15763 | 119.55998 | 24.09551     |                |                   |            | 0.00  | 0                | 0.00          |
| SZ25             | On 30/09/2025 | Spot Bond  | 111.67266 | 12.02148 | 111.67266 | 11.99221     |                |                   |            | 0.00  | 0                | 1,962,000.00  |
| T018             | On 15/07/2014 | Spot Bond  | 100.00000 | 42.26027 | 100.00000 | 42.16571     |                |                   |            | 0.00  | 0                | 0.00          |
| TF105U           | On 25/10/2014 | Spot Bond  | 100.00000 | 28.69138 | 100.00000 | 28.62034     |                |                   |            | 0.00  | 0                | 0.00          |
| TF106U           | On 06/05/2013 | Spot Bond  | 100.00000 | 87.11217 | 100.00000 | 86.90476     |                |                   |            | 0.00  | 0                | 0.00          |
| TF107U           | On 06/05/2013 | Spot Bond  | 100.00000 | 87.11217 | 100.00000 | 86.90476     |                |                   |            | 0.00  | 0                | 0.00          |
| TF108U           | On 22/02/2016 | Spot Bond  | 100.00000 | 14.69701 | 100.00000 | 14.66021     |                |                   |            | 0.00  | 0                | 0.00          |
| TFS06            | On 20/03/2014 | Spot Bond  | 104.23307 | 50.79593 | 104.23307 | 50.67835     |                |                   |            | 0.00  | 0                | 0.00          |
| TFS103           | On 14/03/2013 | Spot Bond  | 98.86706  | 99.72986 | 98.86706  | 99.46118     |                |                   |            | 0.00  | 0                | 0.00          |
| TFS106           | On 29/04/2013 | Spot Bond  | 100.00000 | 88.59223 | 100.00000 | 88.37772     |                |                   |            | 0.00  | 0                | 0.00          |
| TFS77            | On 12/04/2013 | Spot Bond  | 101.16928 | 95.01475 | 101.16928 | 94.77224     |                |                   |            | 0.00  | 0                | 0.00          |
| TFS78            | On 18/04/2013 | Spot Bond  | 101.07247 | 93.58610 | 101.07247 | 93.35103     |                |                   |            | 0.00  | 0                | 0.00          |
| TFS83            | On 28/07/2015 | Spot Bond  | 100.91059 | 20.43333 | 100.91059 | 20.38232     |                |                   |            | 0.00  | 0                | 0.00          |
| TFS84            | On 28/07/2016 | Spot Bond  | 110.02135 | 13.56063 | 110.02135 | 13.52783     |                |                   |            | 0.00  | 0                | 0.00          |
| TFS90A           | On 05/12/2013 | Spot Bond  | 100.00000 | 52.08643 | 100.00000 | 51.95886     |                |                   |            | 0.00  | 0                | 0.00          |
| TFS93            | On 17/02/2014 | Spot Bond  | 100.55190 | 57.20383 | 100.55190 | 57.05989     |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TFS97            | On 14/11/2013 | Spot Bond  | 100.62855 | 57.59793  | 100.62855    | 57.45289       |                   |            | 0.00  | 0                | 0.00          |
| TH10A1           | On 18/10/2038 | Spot Bond  | 101.17076 | 7.27745   | 101.17076    | 7.25924        |                   |            | 0.00  | 0                | 0.00          |
| TH10A2           | On 18/10/2038 | Spot Bond  | 101.20716 | 7.50139   | 101.20716    | 7.48262        |                   |            | 0.00  | 0                | 0.00          |
| TH10A3           | On 18/10/2038 | Spot Bond  | 103.42947 | 8.57286   | 103.42947    | 8.55314        |                   |            | 0.00  | 0                | 0.00          |
| TH10A4           | On 18/07/2017 | Spot Bond  | 100.80622 | 9.52575   | 100.80622    | 9.50199        |                   |            | 0.00  | 0                | 0.00          |
| TH10A5           | On 18/07/2017 | Spot Bond  | 100.83814 | 9.79887   | 100.83814    | 9.77442        |                   |            | 0.00  | 0                | 0.00          |
| TH10A6           | On 18/07/2017 | Spot Bond  | 100.90574 | 2.85971   | 100.90574    | 2.85326        |                   |            | 0.00  | 0                | 0.00          |
| TH10A7           | On 18/10/2038 | Spot Bond  | 100.17362 | 7.21554   | 100.17362    | 7.19764        |                   |            | 0.00  | 0                | 0.00          |
| TH10A8           | On 18/10/2038 | Spot Bond  | 100.18041 | 7.50048   | 100.18041    | 7.48187        |                   |            | 0.00  | 0                | 0.00          |
| TH10A9           | On 18/07/2017 | Spot Bond  | 100.00000 | 2.93572   | 100.00000    | 2.92915        |                   |            | 0.00  | 0                | 0.00          |
| TH10B1           | On 18/10/2038 | Spot Bond  | 101.28535 | 7.98242   | 101.28535    | 7.96243        |                   |            | 0.00  | 0                | 0.00          |
| TH10B2           | On 18/07/2017 | Spot Bond  | 100.89554 | 10.29013  | 100.89554    | 10.26445       |                   |            | 0.00  | 0                | 0.00          |
| TH10C1           | On 18/10/2038 | Spot Bond  | 101.45249 | 9.00941   | 101.45249    | 8.98681        |                   |            | 0.00  | 0                | 0.00          |
| TH10C2           | On 18/07/2017 | Spot Bond  | 101.00134 | 11.19509  | 101.00134    | 11.16712       |                   |            | 0.00  | 0                | 0.00          |
| TH10D1           | On 18/10/2038 | Spot Bond  | 102.14068 | 13.22034  | 102.14068    | 13.18698       |                   |            | 0.00  | 0                | 0.00          |
| TH10D2           | On 18/07/2017 | Spot Bond  | 101.44362 | 14.97330  | 101.44362    | 14.93574       |                   |            | 0.00  | 0                | 0.00          |
| TH9A10           | On 18/07/2016 | Spot Bond  | 101.20953 | 13.14770  | 101.20953    | 13.11480       |                   |            | 0.00  | 0                | 0.00          |
| THE8A1           | On 18/04/2036 | Spot Bond  | 101.06155 | 6.60474   | 101.06155    | 6.58823        |                   |            | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| THE8A2           | On 18/04/2036 | Spot Bond  | 101.14347 | 7.10938  | 101.14347 | 7.09161      |                |                   |            | 0.00  | 0                | 0.00          |
| THE8A3           | On 18/04/2036 | Spot Bond  | 105.45079 | 7.18147  | 105.45079 | 7.16283      |                |                   |            | 0.00  | 0                | 0.00          |
| THE8B1           | On 18/04/2036 | Spot Bond  | 101.30716 | 8.11654  | 101.30716 | 8.09621      |                |                   |            | 0.00  | 0                | 0.00          |
| THE8C1           | On 18/04/2036 | Spot Bond  | 101.37985 | 8.56325  | 101.37985 | 8.54179      |                |                   |            | 0.00  | 0                | 0.00          |
| THE8D1           | On 18/04/2036 | Spot Bond  | 102.14790 | 13.26440 | 102.14790 | 13.23092     |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A1           | On 18/07/2016 | Spot Bond  | 101.15653 | 12.84770 | 101.15653 | 12.81556     |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A2           | On 18/01/2016 | Spot Bond  | 101.18212 | 16.25000 | 101.18212 | 16.20933     |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A3           | On 18/07/2016 | Spot Bond  | 101.20040 | 13.09599 | 101.20040 | 13.06322     |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A5           | On 18/07/2039 | Spot Bond  | 101.18212 | 7.27673  | 101.18212 | 7.25852      |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A6           | On 18/07/2039 | Spot Bond  | 101.20040 | 7.38870  | 101.20040 | 7.37021      |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A7           | On 18/07/2039 | Spot Bond  | 101.20953 | 7.44468  | 101.20953 | 7.42605      |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A8           | On 18/07/2016 | Spot Bond  | 101.17116 | 12.93048 | 101.17116 | 12.89812     |                |                   |            | 0.00  | 0                | 0.00          |
| THE9A9           | On 18/07/2016 | Spot Bond  | 101.20040 | 13.09599 | 101.20040 | 13.06322     |                |                   |            | 0.00  | 0                | 0.00          |
| THE9B1           | On 18/07/2016 | Spot Bond  | 101.30089 | 13.66442 | 101.30089 | 13.63019     |                |                   |            | 0.00  | 0                | 0.00          |
| THE9B2           | On 18/07/2039 | Spot Bond  | 101.30089 | 8.00395  | 101.30089 | 7.98390      |                |                   |            | 0.00  | 0                | 0.00          |
| THE9B3           | On 18/07/2016 | Spot Bond  | 101.30089 | 13.66442 | 101.30089 | 13.63019     |                |                   |            | 0.00  | 0                | 0.00          |
| THE9C1           | On 18/07/2016 | Spot Bond  | 101.44699 | 14.48979 | 101.44699 | 14.45344     |                |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|----------------|
| THE9C2           | On 18/07/2039 | Spot Bond  | 101.48350 | 9.11985   | 101.48350    | 9.09697        |                   |                    | 0.00  | 0                | 0.00           |
| THE9C3           | On 18/07/2016 | Spot Bond  | 101.43786 | 14.43826  | 101.43786    | 14.40204       |                   |                    | 0.00  | 0                | 0.00           |
| THE9D1           | On 18/07/2016 | Spot Bond  | 102.16719 | 18.54057  | 102.16719    | 18.49377       |                   |                    | 0.00  | 0                | 0.00           |
| THE9D2           | On 18/07/2039 | Spot Bond  | 102.21271 | 13.54861  | 102.21271    | 13.51439       |                   |                    | 0.00  | 0                | 0.00           |
| THE9D3           | On 18/07/2016 | Spot Bond  | 102.19450 | 18.69359  | 102.19450    | 18.64640       |                   |                    | 0.00  | 0                | 0.00           |
| TL13             | On 31/12/2013 | Spot Bond  | 99.87885  | 64.92999  | 99.87885     | 64.76937       |                   |                    | 0.00  | 0                | 0.00           |
| TL15             | On 29/04/2015 | Spot Bond  | 111.48563 | 28.36805  | 111.48563    | 28.29909       |                   |                    | 0.00  | 0                | 2,200,000.00   |
| TL20             | On 22/02/2020 | Spot Bond  | 102.36770 | 6.78291   | 102.36770    | 6.76982        |                   |                    | 0.00  | 0                | 0.00           |
| TN17             | On 14/11/2017 | Spot Bond  | 111.51511 | 12.56057  | 111.51511    | 12.52986       |                   |                    | 0.00  | 0                | 994,400,000.00 |
| TN20             | On 17/09/2020 | Spot Bond  | 120.69176 | 13.88091  | 120.69176    | 13.84475       |                   | 284,518,875,715.76 |       | 2,357,401        | 233,701,401.00 |
| TN23             | On 06/11/2023 | Spot Bond  | 122.92168 | 12.30004  | 122.92168    | 12.26752       |                   | 45,928,210,671.84  |       | 373,638          | 108,940,638.00 |
| TN25             | On 19/08/2025 | Spot Bond  | 112.54971 | 8.91277   | 112.54971    | 8.89082        |                   |                    | 0.00  | 0                | 176,700,000.00 |
| TN27             | On 14/11/2027 | Spot Bond  | 105.64973 | 11.13360  | 105.64973    | 11.10754       |                   |                    | 0.00  | 0                | 8,200,000.00   |
| TORQ1            | On 15/04/2022 | Spot Bond  | 100.66243 | 6.75646   | 100.66243    | 6.73944        |                   |                    | 0.00  | 0                | 0.00           |
| TORQ2            | On 15/04/2022 | Spot Bond  | 100.67816 | 6.91445   | 100.67816    | 6.89703        |                   |                    | 0.00  | 0                | 0.00           |
| TORQ3            | On 15/04/2022 | Spot Bond  | 100.69808 | 7.11452   | 100.69808    | 7.09658        |                   |                    | 0.00  | 0                | 0.00           |
| TORQ4            | On 15/04/2022 | Spot Bond  | 100.70018 | 7.13557   | 100.70018    | 7.11759        |                   |                    | 0.00  | 0                | 0.00           |
| TORQ5            | On 15/04/2022 | Spot Bond  | 100.79857 | 8.12424   | 100.79857    | 8.10376        |                   |                    | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TORQ6            | On 15/04/2022 | Spot Bond  | 101.00182 | 13.78128  | 101.00182    | 13.74645       |                   |            | 0.00  | 0                | 0.00          |
| TPDA01           | On 05/04/2015 | Spot Bond  | 101.21676 | 21.69353  | 101.21676    | 21.63923       |                   |            | 0.00  | 0                | 0.00          |
| TPDA02           | On 05/04/2017 | Spot Bond  | 101.26720 | 9.77380   | 101.26720    | 9.74931        |                   |            | 0.00  | 0                | 0.00          |
| TPDA03           | On 05/04/2018 | Spot Bond  | 101.29746 | 8.52209   | 101.29746    | 8.50075        |                   |            | 0.00  | 0                | 0.00          |
| TR30             | On 31/12/2099 | Spot Bond  | 10.00000  | 100.34862 | 10.00000     | 100.32176      |                   |            | 0.00  | 0                | 0.00          |
| TR31             | On 31/12/2099 | Spot Bond  | 9.75000   | 100.33993 | 9.75000      | 100.31374      |                   |            | 0.00  | 0                | 0.00          |
| TR32             | On 31/12/2099 | Spot Bond  | 100.00000 | 10.34136  | 100.00000    | 10.31470       |                   |            | 0.00  | 0                | 0.00          |
| TSP125           | On 23/08/2013 | Spot Bond  | 100.00000 | 69.12879  | 100.00000    | 68.99811       |                   |            | 0.00  | 0                | 0.00          |
| TSP131           | On 03/05/2013 | Spot Bond  | 97.87620  | 87.96943  | 97.87620     | 87.76240       |                   |            | 0.00  | 0                | 0.00          |
| TSP134           | On 27/06/2013 | Spot Bond  | 99.82860  | 77.52460  | 99.82860     | 77.36057       |                   |            | 0.00  | 0                | 0.00          |
| TSP136           | On 30/05/2013 | Spot Bond  | 97.76060  | 82.71893  | 97.76060     | 82.53607       |                   |            | 0.00  | 0                | 0.00          |
| TSP137           | On 08/08/2013 | Spot Bond  | 100.00000 | 71.15010  | 100.00000    | 71.01167       |                   |            | 0.00  | 0                | 0.00          |
| TSP138           | On 06/02/2014 | Spot Bond  | 100.00000 | 53.43624  | 100.00000    | 53.33486       |                   |            | 0.00  | 0                | 0.00          |
| TWC001           | On 08/05/2013 | Spot Bond  | 100.00000 | 86.69834  | 100.00000    | 86.49289       |                   |            | 0.00  | 0                | 0.00          |
| TWC002           | On 14/05/2013 | Spot Bond  | 100.00000 | 85.48009  | 100.00000    | 85.28037       |                   |            | 0.00  | 0                | 0.00          |
| TWC003           | On 16/05/2013 | Spot Bond  | 100.00000 | 85.08159  | 100.00000    | 84.88372       |                   |            | 0.00  | 0                | 0.00          |
| TWC004           | On 21/05/2013 | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TWCJ01           | On 14/05/2013 | Spot Bond  | 100.00000 | 85.48009  | 100.00000    | 85.28037       |                   |            | 0.00  | 0                | 0.00          |
| TWCM01           | On 14/05/2013 | Spot Bond  | 100.00000 | 85.48009  | 100.00000    | 85.28037       |                   |            | 0.00  | 0                | 0.00          |
| UG21             | On 02/03/2021 | Spot Bond  | 120.75743 | 9.16347   | 120.75743    | 9.13997        |                   |            | 0.00  | 0                | 0.00          |
| UTR041           | On 19/04/2014 | Spot Bond  | 101.23503 | 42.17735  | 101.23503    | 42.07175       |                   |            | 0.00  | 0                | 0.00          |
| UTR042           | On 19/04/2016 | Spot Bond  | 101.32511 | 13.89207  | 101.32511    | 13.85727       |                   |            | 0.00  | 0                | 0.00          |
| UTR043           | On 06/04/2015 | Spot Bond  | 101.70719 | 23.56743  | 101.70719    | 23.50819       |                   |            | 0.00  | 0                | 0.00          |
| UTR40            | On 10/09/2017 | Spot Bond  | 110.55481 | 10.99910  | 110.55481    | 10.97282       |                   |            | 0.00  | 0                | 0.00          |
| VIP1A5           | On 07/11/2013 | Spot Bond  | 100.00000 | 59.48927  | 100.00000    | 59.34031       |                   |            | 0.00  | 0                | 0.00          |
| VIP1B3           | On 07/11/2013 | Spot Bond  | 100.00000 | 59.72842  | 100.00000    | 59.57885       |                   |            | 0.00  | 0                | 0.00          |
| VIP1C3           | On 07/11/2013 | Spot Bond  | 100.00000 | 59.80813  | 100.00000    | 59.65836       |                   |            | 0.00  | 0                | 0.00          |
| VKE01            | On 08/05/2015 | Spot Bond  | 100.80302 | 20.34907  | 100.80302    | 20.29775       |                   |            | 0.00  | 0                | 0.00          |
| VKE02            | On 08/05/2016 | Spot Bond  | 100.83292 | 12.60068  | 100.83292    | 12.56889       |                   |            | 0.00  | 0                | 0.00          |
| VKE03            | On 08/05/2017 | Spot Bond  | 100.83423 | 9.37051   | 100.83423    | 9.34686        |                   |            | 0.00  | 0                | 0.00          |
| VOD007           | On 28/05/2013 | Spot Bond  | 100.00000 | 82.76644  | 100.00000    | 82.57919       |                   |            | 0.00  | 0                | 31,000,000.00 |
| VOYT01           | On 09/09/2015 | Spot Bond  | 128.75000 | 12.70746  | 128.75000    | 12.67868       |                   |            | 0.00  | 0                | 0.00          |
| WS04             | On 30/05/2016 | Spot Bond  | 121.77342 | 17.67033  | 121.77342    | 17.62397       |                   |            | 0.00  | 0                | 94,600,000.00 |
| WS05             | On 01/08/2018 | Spot Bond  | 243.55465 | 4.71112   | 243.55465    | 4.69005        |                   |            | 0.00  | 0                | 30,000,000.00 |
| WSP1             | On 28/05/2015 | Spot Bond  | 107.94222 | 24.31590  | 107.94222    | 24.25799       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| WSP2             | On 28/05/2017 | Spot Bond  | 110.97172 | 12.71175  | 110.97172    | 12.68078       |                   |            | 0.00  | 0                | 87,730,000.00 |
| WSP3             | On 28/05/2019 | Spot Bond  | 113.15781 | 10.66743  | 113.15781    | 10.64103       |                   |            | 0.00  | 0                | 0.00          |
| WSP4             | On 28/05/2020 | Spot Bond  | 112.59168 | 10.50425  | 112.59168    | 10.47836       |                   |            | 0.00  | 0                | 0.00          |
| WSP5             | On 28/05/2021 | Spot Bond  | 113.82178 | 10.32519  | 113.82178    | 10.29952       |                   |            | 0.00  | 0                | 0.00          |
| Z006             | On 31/08/2013 | Spot Bond  | 96.69614  | 68.82242  | 96.69614     | 68.69717       |                   |            | 0.00  | 0                | 0.00          |
| Z009             | On 30/11/2013 | Spot Bond  | 95.45272  | 57.14603  | 95.45272     | 57.02364       |                   |            | 0.00  | 0                | 0.00          |
| Z014             | On 30/06/2015 | Spot Bond  | 87.68655  | 18.76545  | 87.68655     | 18.72780       |                   |            | 0.00  | 0                | 0.00          |
| Z018             | On 31/03/2014 | Spot Bond  | 93.89641  | 44.57986  | 93.89641     | 44.48568       |                   |            | 0.00  | 0                | 0.00          |
| Z019             | On 30/06/2014 | Spot Bond  | 92.71091  | 37.11686  | 92.71091     | 37.03884       |                   |            | 0.00  | 0                | 0.00          |
| Z020             | On 19/10/2015 | Spot Bond  | 86.49267  | 15.41172  | 86.49267     | 15.38132       |                   |            | 0.00  | 0                | 0.00          |
| Z025             | On 30/11/2014 | Spot Bond  | 90.84932  | 27.66933  | 90.84932     | 27.61215       |                   |            | 0.00  | 0                | 0.00          |
| Z071             | On 01/07/2015 | Spot Bond  | 87.67412  | 18.73153  | 87.67412     | 18.69395       |                   |            | 0.00  | 0                | 75,000,000.00 |
| Z083             | On 30/09/2019 | Spot Bond  | 67.16812  | 2.25620   | 67.16812     | 2.25260        |                   |            | 0.00  | 0                | 0.00          |
| ZA001            | On 01/09/2016 | Spot Bond  | 100.00000 | 9.01685   | 100.00000    | 8.99974        |                   |            | 0.00  | 0                | 0.00          |
| ZA002            | On 16/08/2024 | Spot Bond  | 100.00000 | 0.03631   | 100.00000    | 0.03624        |                   |            | 0.00  | 0                | 0.00          |
| ZA003            | On 01/09/2016 | Spot Bond  | 100.00000 | 9.01685   | 100.00000    | 8.99974        |                   |            | 0.00  | 0                | 0.00          |
| ZA007            | On 31/03/2015 | Spot Bond  | 100.00000 | 24.15988  | 100.00000    | 24.11404       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA008            | On 19/03/2015 | Spot Bond  | 100.00000 | 24.71676  | 100.00000    | 24.66987       |                   |            | 0.00  | 0                | 0.00          |
| ZA009            | On 22/04/2015 | Spot Bond  | 100.00000 | 23.17130  | 100.00000    | 23.12734       |                   |            | 0.00  | 0                | 0.00          |
| ZA010            | On 22/04/2015 | Spot Bond  | 100.00000 | 23.17130  | 100.00000    | 23.12734       |                   |            | 0.00  | 0                | 0.00          |
| ZA011            | On 20/05/2015 | Spot Bond  | 100.00000 | 21.97140  | 100.00000    | 21.92971       |                   |            | 0.00  | 0                | 0.00          |
| ZA012            | On 20/05/2015 | Spot Bond  | 100.00000 | 21.97140  | 100.00000    | 21.92971       |                   |            | 0.00  | 0                | 0.00          |
| ZA013            | On 18/06/2015 | Spot Bond  | 100.00000 | 20.79411  | 100.00000    | 20.75465       |                   |            | 0.00  | 0                | 0.00          |
| ZA014            | On 18/06/2015 | Spot Bond  | 100.00000 | 20.79411  | 100.00000    | 20.75465       |                   |            | 0.00  | 0                | 0.00          |
| ZA015            | On 20/07/2015 | Spot Bond  | 100.00000 | 19.56810  | 100.00000    | 19.53097       |                   |            | 0.00  | 0                | 0.00          |
| ZA016            | On 20/07/2015 | Spot Bond  | 100.00000 | 19.56810  | 100.00000    | 19.53097       |                   |            | 0.00  | 0                | 0.00          |
| ZA017            | On 20/08/2015 | Spot Bond  | 100.00000 | 18.44937  | 100.00000    | 18.41437       |                   |            | 0.00  | 0                | 0.00          |
| ZA018            | On 20/08/2015 | Spot Bond  | 100.00000 | 18.44937  | 100.00000    | 18.41437       |                   |            | 0.00  | 0                | 0.00          |
| ZA019            | On 21/09/2015 | Spot Bond  | 100.00000 | 17.36161  | 100.00000    | 17.32867       |                   |            | 0.00  | 0                | 0.00          |
| ZA020            | On 21/09/2015 | Spot Bond  | 100.00000 | 17.36161  | 100.00000    | 17.32867       |                   |            | 0.00  | 0                | 0.00          |
| ZA021            | On 20/10/2015 | Spot Bond  | 100.00000 | 16.43132  | 100.00000    | 16.40015       |                   |            | 0.00  | 0                | 0.00          |
| ZA022            | On 18/11/2015 | Spot Bond  | 100.00000 | 15.55088  | 100.00000    | 15.52138       |                   |            | 0.00  | 0                | 0.00          |
| ZA023            | On 20/04/2016 | Spot Bond  | 100.00000 | 11.62974  | 100.00000    | 11.60767       |                   |            | 0.00  | 0                | 0.00          |
| ZA024            | On 20/05/2016 | Spot Bond  | 100.00000 | 10.98570  | 100.00000    | 10.96486       |                   |            | 0.00  | 0                | 0.00          |
| ZA025            | On 21/06/2016 | Spot Bond  | 100.00000 | 10.33799  | 100.00000    | 10.31837       |                   |            | 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            |
|----------------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------------------|---------------------|--------------------------|
| ZA026                      | On 21/06/2016 | Spot Bond  | 100.00000 | 10.33799  | 100.00000    | 10.31837       |                   |            | 0.00                          | 0                   | 0.00                     |
| ZA027                      | On 20/07/2016 | Spot Bond  | 100.00000 | 9.78405   | 100.00000    | 9.76549        |                   |            | 0.00                          | 0                   | 0.00                     |
| ZA028                      | On 19/08/2016 | Spot Bond  | 100.00000 | 9.24222   | 100.00000    | 9.22469        |                   |            | 0.00                          | 0                   | 0.00                     |
| ZA029                      | On 20/09/2016 | Spot Bond  | 100.00000 | 8.69731   | 100.00000    | 8.68080        |                   |            | 0.00                          | 0                   | 0.00                     |
| <b>Total for j-Bonds :</b> |               |            |           |           |              |                |                   |            | <b>520,482,088,773,087.00</b> | <b>,761,052,013</b> | <b>96 109 902 088.00</b> |
| <b>Grand Total:</b>        |               |            |           |           |              |                |                   |            | <b>520,482,723,269,603.00</b> | <b>'61,264,486</b>  | <b>96 111 875 200.00</b> |